

Johannesburg Stock Exchange

Post-trade system

JSE Guidance Note

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1.2 Document Information

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1.3 Revision History

Date	Version	Sections	Description
14 Mar 2017	1.00	All	Initial Draft
21 December 2018	2.00	Section 4.3 Information Subscription Conformance. Section 4.4 Reference Data Maintenance. Section 4.5 Risk Parameter Maintenance Section 4.6 Trade Management. Section 4.9 Commission Management.	<ul style="list-style-type: none"> - Updated information subscriptions scenarios - Updated Reference Data Maintenance scenarios. - Added additional scenarios for Trade cancellation and Commission Management.
25 September 2019	2.01	Section 4.4 Reference Data Maintenance Section 4.8 Position Management. Section 4.13 Optional Test Cases	<ul style="list-style-type: none"> - Added scenarios for member client update. - Added scenarios for position sub account modification (specify price) - Removed section 4.13 Optional Test cases. Scenario PT1 015 moved to deal management section(4.7) - Scenario RP1 006 moved to Risk parameter maintenance (4.5)
<u>04 May 2020</u>	<u>2.02</u>	<u>Section 4.4 Reference Data Maintenance- Member Maintained</u> <u>Section 4.6 Trade Management</u> <u>Section 4.7 Deal & Position Management</u> <u>Section 4.9 Commission Management.</u>	<ul style="list-style-type: none"> - <u>Updated add/update member client scenario for IDnumber length change.</u> - <u>Added scenario for EventlinkId and tradesubtype fields on Account position event.</u> - <u>Added scenario for trade reference to be updatable.</u> - <u>Updated Assign and tripartite allocation deal management scenarios with the addition of commissionAmount field.</u> - <u>Updated commission scenarios</u> - <u>Added new scenarios to allow members to accept pending commission</u> - <u>Added new scenario for expiring commission.</u> - <u>Added new scenario for Negative commission amount.</u>

1.4 References

[Volume PT01 – Post-trade EMAPI Common](#)

1.5 Contact Details

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2 OVERVIEW

The purpose of this document is to provide clients with all the essential and detailed information needed to get the most out of the JSE Conformance Test Service introduced as part of the Post-trade solution.

The JSE Conformance Test Service allows clients to prove the interface between their systems and the JSE's Post-trade system. The tests cover a range of functional areas and ultimately prove client systems can interact and behave as specified with the core architecture. Some of the events tested are frequently experienced during the business day, while others are less frequently experienced.

The following documentation should be read in conjunction to this volume.

- Volume PT00 – Post-trade Services Overview
- Volume PT01 – Post-trade EMAPI Common
- Volume PT02 – Post-trade EMAPI Clearing
- Volume PT03 – Post-trade Margining Methodology Specification (JSPAN)

3 SERVICE OVERVIEW

Clients are required to conform all software applications that they wish to connect to the production environment. The self-conformance policy has been introduced in order to facilitate the conformance process.

All software applications that will directly connect to the new JSE Post-trade system must be conformance tested.

The diagram below provides an overview of the Post-trade (Deal Management and Clearing) environment.



3.1 Conformance Test Environment

Conformance testing will be conducted in the Customer Testing Service (CTS) environment. Prior to the commencement of the conformance test service, the JSE completes a rigorous readiness assessment on its central systems and networks to ensure that customer testing is conducted in a stable environment. Clients are encouraged to complete a similar self-assessment so that they can optimise their allocated test sessions, and do not disrupt testing for other clients. The JSE will verify that a client is ready for the conformance test service during the technical readiness test to CTS, which is mandatory for all participating clients.

3.2 Mandatory Testing for Post-trade Functions Interfaces

Clients must test against each of the Functions they wish to access in production. For further detail on functions for Trading Members, Clearing Members & Info subscribers please refer to the below document:

- ITaC Client-facing Functions and Interfaces on the ITaC web page ([Integrated Trading and Clearing \(ITAC\)](#)) under the “Post-trade Documentation” section.

Conformance testing of all messages related to the functions that a Client solution will cater for are mandatory, with the following exceptions:

- Deal & Position Management Function: [QueryTradesReq](#) message
- Risk Management Function: [GetRiskArrayReq](#) message

Clients may request exemption from messages they feel are not relevant to their offering, however this must be formally agreed to by the JSE and noted on their Conformance Test Report (for more detail please refer to section 3.7 of this document).

3.3 Reference Data for Conformance tests

For conformance, clients must use the Reference Data FTP flat-file as provided for the CTS environment.

For the CTS environment, the Reference Data FTP flat-files will be available for download via the JSE Information Delivery Portal (IDP). Clients must test against the JSE IDP service prior to go live.

Refer to the below documents for more information on the [ITaC webpage](#) for more information on the:

- Equity Derivatives Non-Live Data Products Specifications
- Currency Derivatives Non-Live Data Products Specifications
- Equity End of Day Data Service – User Manual
- 09D – Reference Data Management

3.4 High Volume Testing

The JSE is investigating the possibility of offering the following to clients:

- The provision of a High Volume Information service/test slot window to facilitate the testing of a client’s applications to cope with a large increase in the volume and output rate at which market data is published.

For Post-trade this would refer to the pricing updates that will be received Intra-day and EOD, as part of these High Volume Tests.

3.5 Conformance Test Analysts (CTAs)

The JSE will assign a Customer Test Analyst (CTA) to assist clients with specific parts of their conformance tests and to produce the test reports at the end of each test.

Clients will be able to perform the majority of their testing independently and only contact the CTA when they are satisfied with their test run results and require CTA involvement to perform either a support function and/or run the end of test report.

CTAs will be able to perform the following support functions:

1. Collateral Management
2. CTA will run the end of Conformance test reports

3.6 Conformance Test Process

The conformance test process will be as follows:

1. Clients must complete and submit the Conformance Test Report prior to conformance. This report outlines the functions supported by the software application being tested and will confirm the scope of the conformance test required.
2. Once the Conformance Test Report has been agreed with the JSE, clients can book a conformance slot.
3. Clients must book a conformance slot with the JSE Client Services Centre team.
4. Conformance test slots will be available weekly, on Tuesdays, Wednesdays and Thursdays that are business days for the JSE. I.e. should a public holiday occur on either of these days, conformance slots will not be available.
5. A booking is required to ensure a CTA is assigned to the conformance test. Clients must perform the self-conformance tests independently and only contact the CTA when they are satisfied with their test run results and require CTA involvement to perform either a support function and/or run the end of test report.
6. Clients **cannot** book more than one conformance slot per week.
7. Clients must complete all self-conformance tests within one JSE business day.
8. The conformance tests that require CTA support must be performed within JSE business hours, i.e. 07h00 – 19h00 SAST. In the event where these cannot be conducted within the same business day, the CTA will perform these with the client on the business day following the booked test slot.
9. Conformance test results will only be made available 24-48 hours after successful processing of the end of test report.
10. Clients who fail a conformance test will need to redo the full conformance test.
11. Clients must remain connected / logged in to the service throughout the conformance tests and should only disconnect if instructed to do so as part of the test. Any deviations from the test activities will result in a conformance failure.

3.7 Conformance Test Report

The conformance test report is an electronic document that can be completed by the client and returned to the JSE prior to Conformance. The client must:

1. Prior to conformance, complete and submit the Conformance Test Report to the JSE confirming the scope of functionality of the software application being tested.
2. The software application functionality must be agreed with the JSE.
3. The client can then update the agreed Conformance Test Report with the self-conformance test results and return this to the JSE as part of their conformance test.

Please refer to Customer Test Documentation Volume 202 – Post-trade system Conformance Test Report for further details.

3.8 Conformance Policy

It is mandatory to conform all software applications that clients wish to connect to the production environment. Any changes made to conformed software will result in a mandatory conformance test of the changed software.

In addition, any release of new functionality by the JSE could result in mandatory conformance, however not all releases will require conformance. The JSE will confirm per release if conformance is required.

4 CONFORMANCE TEST SCENARIOS

Detailed below are tests that a client must complete successfully to pass a conformance test.

Steps within each given scenario will apply to all type of participants and their solutions interfacing to the Post-trade system.

Execute each step as documented and record the results of the execution in the Conformance Test Report. Clients are responsible for including all relevant accurate information per execution step in the test report. Inaccurate information will result in a failed conformance test.

A unique ClientTXRef needs to be setup for all messages, which allows each request to be linked to its corresponding response. Please refer to [PT01 – Post-trade EMAPI Common](#), section 4.1.1 Setting a unique ClientTxRef.

If the result of an execution step does not match the expected result, document the actual result attained in the Conformance Test Report and provide all relevant information to uniquely identify the execution step. E.g. Trading member ID , Trading User ID, Interface User ID, Trader Group, Trader, Instrument ID etc.

4.1 Do not disconnect or logoff between each step of the execution unless instructed to do so in the execution test. Failure to comply with this requirement will result in a failed conformance test. High Level Conformance Test

High Level Breakdown		
Code	Conformance	Comments
ADM	Admin Functions	
ADM1	Password Maintenance	
ADM2	Logon & Logout	
IS&RS	Information Subscription & Replay Requests	
IS1	Information Subscription Requests	<ul style="list-style-type: none"> • Public Global Reference Data Flow • Account Event Flow • Risk Event Flow • Give Up Event Flow • Settlement Event Flow • Market Data Event Flow
IS2	Manage Information Subscriptions	
RS3	Replay Service – Replay Requests	
MM1	Reference Data Maintenance	
MM1	Member Maintained – Reference Data	
RP1	Risk Parameter Maintenance	
RP1	Member Maintained – Risk Parameters	
TM1	Trading Management	
TM1	Trade Management	
PT1	Post-trade Conformance	
PT2	Deal & Position Management	
PT3	Commission Management	
PT4	Collateral Management	
PT5	Clearing Member Balancing	
PT6	Settlement Management	
EH1	Error Handling	
EH1	Error Handling	

4.2 Admin Conformance

4.2.1 ADM2 001 Admin Functions – Password Maintenance

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
ADM1 001	Post-trade Gateway (RTC) Connect/Logon	Y	Self-Conformance Test
Description: Establish a connection, Logon to the “RTC Post-trade Gateway” and change your password.			
Comment: Note: that it is not required to Logon to RTC in order to change the password.			
Activity Steps			
#	Test Step	Expected Result	
1.	Issue a ChangePasswordReq request message.	Receive a successful CdResponse message	

4.2.2 ADM1 001 Admin – Logon

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
ADM1 001	Post-trade Gateway (RTC) Connect/Logon	Y	Self-Conformance Test
Description: Establish a connection, Logon to the “RTC Post-trade Gateway”.			
Comment: The TaxLogonReq message must be sent immediately after establishing the TCP/IP connection.			
Activity Steps			
#	Test Step	Expected Result	
1.	Establish a connection and issue a TaxLogonReq request message.	Receive a successful TaxLogonRsp message	

4.2.3 ADM1 002 Admin – Logout

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
ADM1 002	Post-trade Gateway (RTC) Connect/Logon	Y	Self-Conformance Test
Description: Logout from the “RTC Post-trade Gateway”.			
Comment: Logout from RTC.			
Activity Steps			
#	Test Step	Expected Result	
1.	Issue a TaxLogoutReq message, which should terminate the session.	Receive a successful SimpleRsp message	

4.3 Information Subscription Conformance

4.3.1 IS1 001 – IS1 006 Information Subscriptions – Request ONLY Current Values

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS1 001 IS1 002 IS1 003 IS1 004 IS1 005 IS1 006	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Stay logged in and send a TaxSnapshotSubscribeReq message, to request a current snapshot (requestType =1) for the Event Flow			
Comment: The Request Type is ONLY for <u>current</u> values, no future updates should be received for the requested events. For some event flows, there may not be data until certain processing has occurred in RTC.			
Activity Steps			
#	Test Step	Expected Result	
1.	Establish a connection	Successful Logon	
2.	Send a TaxSnapshotSubscribeReq message, for a snapshot of the current Event Flow	Receive a successful TaxSnapshotSubscribeRsp message THEN TaxStartSnapshot message will be received, followed by the data available on the Event Flow. When all required reference data has been sent by RTC, a TaxEndSnapshot message should be received. This message Indicates the end of the transmission.	
4.	Repeat the test for the following Event Flows: <ul style="list-style-type: none"> • PUBLIC_GLOBAL_REFERENCE_DATA_FLOW • ACCOUNT_EVENT_FLOW • RISK_EVENT_FLOW • MARKETDATA_EVENT_FLOW • GIVEUP_EVENT_FLOW • SETTLEMENT_EVENT_FLOW 		

IS1 007 – IS1 012 Information Subscriptions – Request ONLY Future Values

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS1 007 IS1 008 IS1 010 IS1 011 IS1 012 IS1 013	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Stay logged in and send a TaxSnapshotSubscribeReq message, to request a snapshot of future updates for the required Event Flow			
Comment:			
The Request Type is ONLY for <u>future</u> values (requestType=2). The current values are not sent to the client.			
Activity Steps			
#	Test Step	Expected Result	
1.	Establish a connection	Successful Logon	
2.	Send a TaxSnapshotSubscribeReq message	Receive a successful TaxSnapshotSubscribeRsp message WHEN an update is made to the relevant data or new data is processed, THE data will be published , on the applicable flow.	
4.	Repeat the test for the following Event Flows: <ul style="list-style-type: none"> • PUBLIC_GLOBAL_REFERENCE_DATA_FLOW • ACCOUNT_EVENT_FLOW • RISK_EVENT_FLOW • MARKETDATA_EVENT_FLOW • GIVEUP_EVENT_FLOW • SETTLEMENT_EVENT_FLOW Remain logged on.		

4.3.3 **IS2 001 Manage Information Subscriptions – Remove Subscription**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS2 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Remove your Subscription to the " PUBLIC_GLOBAL_REFERENCE_DATA_FLOW " by sending a TaxRemoveSubscriptionReq .			
Comment: Stay logged on to the " RTC Post-trade Gateway",			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a TaxRemoveSubscriptionReq message Remain Logged ON .	Receive a successful SimpleRsp message	

4.3.4 **IS2 003 Manage Information Subscriptions –Current subscription with future updates**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS2 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Re-Subscribe to the " PUBLIC_GLOBAL_REFERENCE_DATA_FLOW " by sending a TaxSnapshotSubscribeReq , to receive both current & future snapshots, i.e. requestType = "3".			
Comment: The requestType must be "3"; current and future updates should be received for the requested event.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a TaxSnapshotSubscribeReq message	Receive a successful TaxSnapshotSubscribeRsp message A TaxStartSnapshot message will be received <u>immediately</u> , followed by the requested Reference data (as well as future updates). Once all required reference data has been sent by RTC, an TaxEndSnapshot message should be received indicating the end of the transmission.	
3.	Remain Logged ON .	Confirm that both current and future updates were received	

4.3.5 **RS1 001 Replay Service – Request NO Future Updates**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RS1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send Replay Request to request retransmission of a specific events, with NO future updates.			
Comment:			
The Replay Request Type must be “0”, only for events that support a replay.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a TaxReplayReq message	<p>Receive a successful TaxReplayRsp</p> <p>THEN TaxReplayStartEvent message will be received, followed by the requested events.</p> <p>When all required reference data has been sent by the system, a TaxReplayEndEvent message should be received which indicates the end of the transmission.</p> <p>Confirm that NO future events were replayed, only current.</p>	
	Remain Logged ON .		

4.3.6 **RS1 002 Replay Service – Specific events**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RS1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send Replay Request to request retransmission of a specific events, without issuing requests for New Segments (Replay requestType = "1").			
Comment:			
The Replay Request Type must be "1", only for events that support a replay.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a TaxReplayReq message	<p>Receive a successful TaxReplayReq message</p> <p>WHEN an update is made to the relevant Reference data</p> <p>THEN TaxReplayStartEvent message will be received, followed by the requested Reference data.</p> <p>Once all required reference data has been sent by the system, a TaxReplayEndEvent message should be received indicating the end of the transmission.</p>	

4.3.7 **RS1 003 Replay Service – Specific events**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RS1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send Replay Request to request retransmission of a specific events, without issuing requests for New Segments (requestType = "2").			
Comment:			
The Replay Request Type must be "2", only for events that support a replay.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a TaxReplayReq message	<p>Receive a successful TaxReplayRsp message</p> <p>WHEN an update is made to the relevant Reference data</p> <p>THEN TaxReplayStartEvent message will be received, followed by the requested Reference data.</p> <p>Once all required reference data has been sent by the system, a TaxReplayEndEvent message should be received indicating the end of the transmission.</p> <p>Confirm that BOTH future and current updates were replayed.</p>	
	Remain Logged ON .		

4.4 Reference Data Maintenance – Member Maintained

4.4.1 MM1 001 Ref data Maintenance – Add Member Client (Resident)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add a Resident Member Client .			
Comment:			
Do <u>not</u> Enable the new member client until it has been linked to the correct clearing member, as the Member object will not be published. Ensure that you have subscribed to the Public Global Reference Data Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an CdAddRtcMemberClientReq message, for a Resident Member Client <u>For Individual clients, ensure that IDNumber is populated with 13 numerical characters</u>	Receive a successful CdAddRtcMemberClientRsp message Confirm that the Member object did NOT publish with the new Member Client.	
	Send a CdAddRtcMemberClientClearingLinkReq message, to link the Resident Member Client to the required Clearing Member. Send a request to Enable the relevant member client by sending a CdEnableDisableRtcMemberClientReq message.	Confirm that the Member Client is created correctly (and has <u>not</u> yet been enabled) Confirm that Member Client is now enabled, AND that the Member events were received Receive a successful CdResponse Message Receive updates for the following events: <ul style="list-style-type: none"> • Member • AccessGroup • Position Account • Collateral Account • Risk Node 	

MM1 002 Ref data Maintenance – Add Member Client (Non-Resident)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add a Non Resident Member Client .			
Comment:			
Request JSE to enable the new member client after it has been linked to the correct Clearing Member, as the Member object will not be published. Ensure that you have subscribed to the Public Global Reference Data Flow Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an CdAddRtcMemberClientReq message, for a Non-Resident Member Client	Receive a successful CdAddRtcMemberClientRsp message Confirm that the Member object did NOT publish with the new Member Client.	
2.	Send a ZAR cash account for the Non-Resident Client. Send a CdAddRtcMemberClientClearingLinkReq message, to link the Non-Resident Member Client to the required Clearing Member. Request JSE to enable the member client.	Confirm that Member Client is created correctly (and has <u>not</u> yet been enabled) Confirm that Member Client is now enabled, AND that the Member events were received Receive updates for the following events: <ul style="list-style-type: none"> • Member • AccessGroup • Position Account • Collateral Account • Risk Node 	

MM1 003 - Reference Data Maintenance – Update Member Client

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Update the relevant Member Client .			
Comment:			
Send a request to Update one of your existing Member Clients (Resident/Non-Resident), and confirm that the new updates were visible when the Member object is published.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdUpdateRtcMemberClientReq message, with an update to the relevant field/(s).	<p>Receive a successful CdResponse Message</p> <p>Receive updates for the following events:</p> <ul style="list-style-type: none"> • Member <p>Confirm that the Member object DID publish the relevant updates to the Member Client.</p>	

MM1 004 - Reference Data Maintenance – Disable Member Client

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Disable the relevant Member Client .			
Comment:			
Send a request to Disable one of your existing Member Clients (Resident/Non-Resident), and confirm that the new updates were visible when the Member object is published.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a request to Disable the relevant member client by sending a, CdEnableDisableRtcMemberClientReq message.	<p>Receive a successful CdResponse Message</p> <p>Receive updates for the following events:</p> <ul style="list-style-type: none"> • Member • Position Account <p>Confirm that the Member object DID publish with the relevant updates (showing the disabled Member Client).</p>	
2.	<p>Enable the Member Client upon completion of this Test Case using the same message (CdEnableDisableRtcMemberClientReq message).</p> <p>Remain Logged ON.</p>	<p>Receive a successful CdResponse Message</p> <p>Receive updates for the following events:</p> <ul style="list-style-type: none"> • Member • Position Account <p>Confirm that the Member object DID publish with the relevant updates (showing the disabled Member Client).</p> <p>Note: Not required to pass this test case but required as input to subsequent test cases.</p>	

4.4.5 **MM1 005 - Reference Data Maintenance – Add Cash Account**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Add the relevant Cash Account .			
Comment: Members can ONLY add one Cash Account per currency per client.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdAddCashAccountReq message.	Receive a successful CdResponse Message Receive the CashAccount reference data entity on the "Public_Global_Reference_Data_Flow" :	

4.4.6 **MM1 006 - Reference Data Maintenance – Update Cash Account**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 060	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Update the relevant CashAccount .			
Comment: The CashAccount reference data entity will be published on the "Public_Global_Reference_Data_Flow" .			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdUpdateCashAccountReq message.	Receive a successful CdResponse Message Receive the CashAccount reference data entity on the "Public_Global_Reference_Data_Flow" .	

4.4.7 **MM1 007 & MM1 008 - Reference Data Maintenance – Add Sub Account (Member & Client)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 007 MM1 008	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add the relevant Sub Account for Client, using the Position Account Request message (Position Account Sub Type: " SUB ").			
Note: Authorization from the JSE is required before position sub accounts can be created. Please request CTA to enable.			
Comment:			
Ensure that positionAccountSubType=3 ("SUB") is used .			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an CdAddRtcPositionAccountReq message, with Position Account Sub Type: " SUB "	<p>Receive a successful CdAddRtcPositionAccountRsp message</p> <p>Receive the PositionAccount message, which is published on the "Public_Global_Reference_Data_Flow".</p>	

4.4.8 **MM1 009 - Reference Data Maintenance – Disable Position Account**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 009	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Disable the relevant Position Account for a Client/Member.			
Comment:			
Position Accounts cannot be disabled until all positions have been closed out.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdEnableDisableRtcPositionAccountReq message.	<p>Receive a successful CdEnableDisableRtcPositionAccountRsp message</p> <p>Receive the PositionAccount message, which is published on the "Public_Global_Reference_Data_Flow".</p>	

4.4.9 **MM1 010 - Reference Data Maintenance – Enable Position Account**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 010	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Enable the relevant PositionAccount for a Client/Member.			
Comment:			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdEnableDisableRtcPositionAccountReq message.	Receive a successful CdEnableDisableRtcPositionAccountRsp message Receive the PositionAccount message, which is published on the "Public_Global_Reference_Data_Flow".	

4.4.10 **MM1 011 - Reference Data Maintenance – Update Member Client (IDNumber)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 011	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Update the IDNumber of a Member Client .			
Comment: Send a request to Update one of your existing Member Clients (Resident), and confirm that the new updates were visible when the Member object is published.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdUpdateRtcMemberClientReq message, with an update to IDNumber by specifying a unique IDNumber. <u>For Individual clients, ensure that IDNumber is populated with 13 numerical characters</u>	Receive a successful CdResponse Message Receive updates for the following events: <ul style="list-style-type: none"> Member Confirm that the Member object DID publish the relevant updates to the Member Client.	

4.4.11 **MM1 012 - Reference Data Maintenance – Update Member Client (PassportNumber)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 012	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Update the PassportNumber of a Member Client .			
Comment: Send a request to Update one of your existing Member Clients (non-Resident), and confirm that the new updates were visible when the Member object is published.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdUpdateRtcMemberClientReq message, with an update to PassportNumber.	Receive a successful CdResponse Message Receive updates for the following events: <ul style="list-style-type: none"> • Member Confirm that the Member object DID publish the relevant updates to the Member Client.	

4.4.12 **MM1 013 - Reference Data Maintenance – Update Member Client (ClientType)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 013	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Update the ClientType of a Member Client .			
Comment: Send a request to Update one of your existing Member Clients (Resident/Non-Resident), and confirm that the new updates were visible when the Member object is published.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdUpdateRtcMemberClientReq message, with an update to ClientType.	Receive a successful CdResponse Message Receive updates for the following events: <ul style="list-style-type: none"> • Member Confirm that the Member object DID publish the relevant updates to the Member Client.	

4.4.13 **MM1 014 - Reference Data Maintenance – Update Member Client (Country Code and isNonResident)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 014	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Update the Country Code of a Member Client .			
Comment: Send a request to Update one of your existing Member Clients (Resident/Non-Resident), and confirm that the new updates were visible when the Member object is published.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdUpdateRtcMemberClientReq message, with an update to a Country Code and isNonResident. Note: if the country code is ZA, isNonResident flag must be set to true. If the country code is not ZA, isNonResident flag must be set to false.	Receive a successful CdResponse Message Receive updates for the following events: <ul style="list-style-type: none">Member Confirm that the Member object DID publish the relevant updates to the Member Client.	

4.5 Risk Parameter Maintenance – Member Maintained

4.5.1 **RP1 001 Risk Parameter Maintenance – Set Risk Limit for a Trading Member**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Set the relevant Risk Limit for Trading Member .			
Comment: CMs can set a lower value than the global value of their TMs risk nodes. Ensure that you have subscribed to the PUBLIC_GLOBAL_REFERENCE_DATA_FLOW to receive future updates (request type : 2 or 3)			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdSetTradingMemberRiskLimitReq message, for a Trading Member .	Receive a successful CdResponse message Receive a RiskNode message with the updated risk limit.	

4.5.2 **RP1 002 Risk Parameter Maintenance – Set Risk Limit for a Client**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Set the relevant Risk Limit for Client .			
Comment: TMs can set higher value than the global value. Ensure that you have subscribed to the PUBLIC_GLOBAL_REFERENCE_DATA_FLOW to receive future updates (request type : 2 or 3)			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdSetClientRiskLimitReq message, for a Client .	Receive a successful CdResponse message Receive a RiskNode message with the updated risk limit.	

4.5.3 **RP1 003 Risk Parameter Maintenance – Set Additional Margin Percentage for a Trading Member**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Set the relevant Additional Margin Percentage for Trading Member .			
Comment: CMs can set a higher value than the global value on their TMs. Ensure that you have subscribed to the PUBLIC_GLOBAL_REFERENCE_DATA_FLOW to receive future updates (request type : 2 or 3)			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdSetTadingMemberAMPercentageReq message, for a Trading Member .	Receive a successful CdResponse Receive a RiskNode message with the updated Additional Margin Percentage.	

4.5.4

RP1 004 Risk Parameter Maintenance – Set Additional Margin Percentage for a Client

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Set the relevant Additional Margin Percentage for Client .			
Comment: TMs can set a higher value than the global value. Ensure that you have subscribed to the PUBLIC_GLOBAL_REFERENCE_DATA_FLOW to receive future updates (request type : 2 or 3)			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdSetClientAMPercentageReq message, for a Client .	Receive a successful CdResponse Receive a RiskNode message with the updated Additional Margin Percentage.	

4.5.5

RP1 005 Risk Parameter Maintenance – Set Minimum Cash Limit

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Set the relevant Minimum Cash Limit for TM/Client .			
Comment: CM & TM can set the minimum limit to be covered in cash within the global. CM sets a higher limit than the clearing house (JSE). TM sets a limit higher than the CM. Ensure that you have subscribed to the PUBLIC_GLOBAL_REFERENCE_DATA_FLOW to receive future updates (request type : 2 or 3)			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdSetMinimumZARLimitReq message, for a Trading Member .	Receive a successful CdResponse	

4.5.6 RP1 006 Risk Management – Get Risk Array

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 006	Post-trade Gateway (RTC)	N	Self-Conformance Test
Description:			
Send a request to query trades from previous days.			
Comment:			
Send a request to query trades from previous days. If the “has More” flag has been set in the response, the request must be resubmitted as there are too many records being returned.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a GetRiskArrayReq message.	Receive a successful GetRiskArrayRsp message	

4.6 Trade Management

4.6.1 TM1 001 Trade Management – Receive confirmation of Trade Cancellation (OFF screen)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
TM1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Receive a confirmation of a trade Cancel via the Account Position Event			
Comment:			
NB NOTE: Ensure that you have trade ID of the trade you are expecting to be cancelled. Ensure that you have subscribed to the Account_Position_Event_Flow prior to the trade cancellation (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Receive an Account Position Event message, indicating that the relevant trade was cancelled.	Receive an Account Position Event for the relevant trade	

4.6.2 **TM1 002 Trade Management – Receive confirmation of Trade Capture (Including eventLinkId and tradeSubType fields)**

<u>Test Case ID:</u>	<u>Gateway Description</u>	<u>Mandatory</u>	<u>Self-Conformance Test</u>
TM1 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Receive confirmation of a trade capture via the Account Position Event			
Comment:			
NB NOTE: Ensure that you have trading system match ID of the trade you are expecting to be captured. Also, ensure that you have subscribed to the Account Event Flow prior to processing the trade (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Receive an Account Position Event message, indicating that the relevant trade was captured and matched.	Receive an Account Position Event for the relevant trade. Ensure that RtcTradeExternalData sub message has eventLinkId and tradeSubType published	

4.7 **Deal & Position Management**

4.7.1 **PT1 001 Deal Management – Accumulate Trades**

<u>Test Case ID:</u>	<u>Gateway Description</u>	<u>Mandatory</u>	<u>Self-Conformance Test</u>
PT1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to accumulate a number of trades into a single trade.			
Comment:			
NB NOTE: Ensure that you have a 2 House Sub account Trades that match. Ensure that you have subscribed to the Account_Position_Event_Flow to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an AggregateTradesReq message.	Receive a successful AggregateTradesRsp message. Receive updates on the "Account_Position_Event".	

4.7.2 **PT1 002 Deal Management – Modify Trade Sub Account**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to modify the Sub Account for a specific Trade.			
Comment: Move a Trade from one House Sub account to a House Main account. Ensure that you have subscribed to the Account_Position_Event_Flow , to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a ModifyTradeSubAccountReq message.	Receive a successful ModifyTradeSubAccountReq message. Receive updates the “ Account_Position_Event ”.	

4.7.3 **PT1 003 Deal Management – Assign Trades**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Assign Trade from one TM to another.			
Comment: NB NOTE: Assign Trade from one TM House Main account to another TM House Main account. Actioning of the assigned trade must be done within the same day, or the system will remove them. Ensure that you have subscribed to the Account_Position_Event_Flow & GiveUp_Event_Flow , to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an AssignTradesReq message. <u>In the message above, populate the commissionAmount (it's optional).</u>	Receive a successful ResponseMessage . Confirm that the trade was NOT margined, as it has not yet been approved. Initiator and Recipient will receive the “ GiveUp_Event_Flow ” <u>and the commissionAmount will be published as populated by the initiator.</u>	

4.7.4 PT1 004 Deal Management – Approve Give Up

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Approve an assigned or Tripartite Trade.			
Comment: Send a request to Approve an assigned or Tripartite Trade. Ensure that you have subscribed to the Give Up Event , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an ApproveGiveUpReq message.	Receive a successful ResponseMessage Receive the “ GiveUp_Event_Flow ” & the “ Account_Position_Event_Flow ”.	

4.7.5 PT1 005 Deal Management – Allocate Trade from House Main to Client Main

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Allocate Trade from own account (full or partial) to a client account.			
Comment: NB NOTE: Allocate Trade from House Main account to Client Main account. Ensure that you have subscribed to the Account Event Flow , to receive future updates (requestType : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an AllocateTradeReq message.	Receive a successful AllocateTradeRsp message. Receive updates post the allocation on the “ Account_Position_Event ”.	

4.7.6 **PT1 006 Deal Management – Correct Principal**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 006	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Correct Principal that has been assigned to the wrong Client.			
Comment:			
NB NOTE: Perform the Correct Principal from the Client Main account to the House Sum/Main account.			
Ensure that you have subscribed to the Account_Position_Event_Flow , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CorrectPrincipalReq message.	Receive a successful CorrectPrincipalRsp message. Receive updates post the allocation on the “ Account_Position_Event ”.	

4.7.7 **PT1 007 Deal Management – Allocate Trade from House Sub to Client Main**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 007	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Allocate Trade from own account (full or partial) to a client account.			
Comment:			
NB NOTE: Allocate Trade from House Sub account to Client Main account.			
Ensure that you have subscribed to the Account Event Flow , to receive future updates (requestType : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an AllocateTradeReq message.	Receive a successful AllocateTradeRsp message. Receive updates on the “ Account_Position_Event ”.	

4.7.8 **PT1 008 Deal Management – Correct Allocation Error**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 008	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Correct an Allocation that has been assigned to the wrong Client.			
Comment:			
NB NOTE: Perform Correct Allocation Error from Client Main to another Client Main within the same TM.			
Please ensure that Test Case PT1 001 Allocate Trade has been successfully completed prior to executing this Test Case. Ensure that you have subscribed to the Account_Position_Event_Flow & Trade Position Event , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CorrectAllocationErrorReq message.	<p>Receive a successful CorrectAllocationErrorRsp message.</p> <p>Receive updates post the allocation on the “Account_Position_Event”.</p>	

4.7.9 **PT1 009 Deal Management – Tripartite Allocation**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 009	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Tripartite Allocate for another member’s client.			
Comment:			
NB NOTE: Perform a Tripartite Allocation from one TM’s House Main account to another TM’s Client Main account.			
Actioning of the tripartite trade must be done within the same day, or the system will remove them. Ensure that you have subscribed to the GiveUp_Event_Flow , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	<p>Send a TripartiteAllocationReq message.</p> <p><u>In the message above, populate the commissionAmount (it’s optional).</u></p>	<p>Receive a successful TripartiteAllocationRsp message.</p> <p>Confirm that Risk was not moved until approval took place.</p> <p>Receive updates on the “GiveUp_Event_Flow” <u>and the commissionAmount will be published as populated by the initiator..</u></p>	

4.7.10 PT1 010 Deal Management – Cancel Give Up

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 010	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Cancel assigned or Tripartite Trade.			
Comment: NB NOTE: Ensure that you have a Tripartite Trade in the correct GiveUp State to perform the cancellation. Send a request to Cancel assigned or Tripartite Trade. Ensure that you have subscribed to the Give Up Event , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CancelGiveUpReq message.	<p>Receive a successful ResponseMessage</p> <p>Confirm that the recipient of the Give Up Event has a new Event with status in "CANCELLED".</p> <p>Receive updates on the "GiveUp_Event_Flow".</p>	

4.7.11 PT1 011 Deal Management – Reject Give Up

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 011	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Reject an assigned or Tripartite Trade.			
Comment: NB NOTE: Ensure that you have a Tripartite Trade in the correct GiveUp State to perform the rejection. Send a request to Reject an assigned or Tripartite Trade. Ensure that you have subscribed to the Give Up Event , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a RejectGiveUpReq message.	<p>Receive a successful ResponseMessage</p> <p>Receive updates on the "GiveUp_Event_Flow".</p>	

4.7.12 **PT1 0125 Deal Management – Query Trades**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 0125	Post-trade Gateway (RTC)	N	Self-Conformance Test
Description:			
Send a request to query trades from previous days.			
Comment:			
Send a request to query trades from previous days. If the “has More” flag has been set in the response, the request must be resubmitted as there are too many records being returned.			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a QueryTradesReq message.	Receive a successful QueryTradesRsp message	

4.7.13 **PT1 013 Deal Management – Update Trade Reference**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 013	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Update Trade Reference for present day trade/s.			
Comment:			
NB NOTE: Update Trade Reference for trades belonging to an account the user has access to.			
Ensure that you have subscribed to the Account Event Flow, to receive future updates (requestType: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an UpdateTradeReferenceReq message.	Receive a successful UpdateTradeReferenceRsp message. Confirm that the reference has been updated accordingly.	

4.8 Position Management

4.8.1 PT1 01~~42~~ Position Management – Modify Position Sub Account

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 01 24	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to modify the Sub Account for a specific Position (do not specify a price).			
Comment:			
NB NOTE: Ensure that you have a Trade on the House Main account.			
Move a Position from one set of house accounts to another. Ensure that you have subscribed to the Account_Position_Event_Flow & Trade Position Event , to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a ModifyPositionSubAccountReq message to the House Sub account.	Receive a successful ModifyPositionSubAccountRsp message. Receive updates on the "Account_Position_Event".	

4.8.2 PT1 01~~53~~ Position Management – Exercise Option Position

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 01 53	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request for early exercise of an option position.			
Comment:			
NB NOTE: Ensure that you have an Option Trade.			
Send a request for early exercise of an option position. Ensure that you have subscribed to the Account Event Flow , to receive future updates (requestType : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an ExerciseOptionPositionReq message.	Receive a successful ExerciseOptionPositionRsp message. Receive updates on the "Account_Position_Event".	

4.8.3

PT1 0146 Position Management – Abandon Option Position

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 014	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to abandon an option position.			
Comment:			
NB NOTE: Ensure that you have an Option Trade.			
Send a request for early exercise of an option position. Ensure that you have subscribed to the Account_Position_Event_Flow , to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send an AbandonOptionPositionReq message.	Receive a successful AbandonOptionPositionRsp message. Receive updates on the "Account_Position_Event".	

4.8.4

PT1 0176 Position Management – Modify Position Sub Account with a price

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 017	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to modify the Sub Account for a specific Position and specify a price.			
Comment:			
NB NOTE: Ensure that you have a Trade on the House Main account.			
Move a Position from one set of house accounts to another with a price. Ensure that you have subscribed to the Account_Position_Event_Flow & Trade Position Event , to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a ModifyPositionSubAccountReq message to the House Sub account and populate the price field.	Receive a successful ModifyPositionSubAccountRsp message. Receive updates on the "Account_Position_Event".	

4.9 Commission Management

4.9.1 PT2 001 Commission Management – Submit a commission as initiator of an Assign

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Commission as the Initiator of an Assign.			
Comment:			
This function can be executed by both the TM or Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book an Off book trade where an Assign can performed (House Main)	Trade booked successfully.	
2.	Send an AssignTradesReq message. Please refer to Test Scenario PT1 003 Deal Management-Assign Trades on how to capture an Assign.	Receive a successful ResponseMessage .	
3.	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing -Section 9.3 Commission Management and Appendix B- Commissions. Specify VAT applicable by populating commissionVATtype field.	Receive a successful ResponseMessage for the AddCommissionReq Receive the CommissionEvent , published on the Account_Event_Flow. The commission status is Pending and commissionVATtype is populated by the initiator.	

PT2 002 Commission Management – Submit a commission as initiator of a Tripartite

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Add Commission as the Initiator of a Tripartite.			
Comment: This function can be executed by the TM or Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book an Off book trade where tripartite allocation can performed (House Main).	Trade booked successfully.	
2.	Send a TripartiteAllocationReq message.	Receive a successful TripartiteAllocationRsp message.	
3.	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions. Specify VAT applicable by populating commissionVATtype field.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow. The commission status is Pending and commissionVATtype is populated by the initiator.	

PT2 003 Commission Management – Submit a commission when executing a trade (OFF screen)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Commission when executing an OFF screen trade, directly into a Client Account.			
Comment:			
This function can be executed by the TM or Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Public_Global_Reference_Data_Flow first to retrieve the reference data and Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1	Book an Off book trade (Client Main)	Trade booked successfully.	
2	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions. Specify VAT applicable by populating commissionVATtype field.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow . The commission status is New (Auto accepted).	

PT2 004 Commission Management – Submit a commission when executing a trade (ON screen)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Commission when executing an ON screen trade, directly into a Client Account.			
Comment:			
This function can be executed by the TM or Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Public_Global_Reference_Data_Flow first to retrieve the Reference data and Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book an On book trade (Client Main)	Trade booked successfully.	
2.	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions. Specify VAT applicable by populating commissionVATtype field.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow . The commission status is New (Auto accepted) and commissionVATtype is populated by the initiator.	

PT2 005 Commission Management – Cancel Commission

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Cancel Commission assigned to the Initiating TM.			
Comment:			
The Initiating TM or branch or CM on behalf of initiating TM or Branch can perform a cancellation on an "Add Commission" request sent within the same business day. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book an Off book trade (Client Main)	Trade booked successfully.	
2.	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow.	
3.	Send a CancelCommissionReq message.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow.	

4.9.6 **PT2 006 Commission Management – Reject Commission**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 006	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Reject Commission assigned to the Initiating TM.			
Comment: The Destination TM or Branch or CM on behalf of destination TM or Branch can reject an “Add Commission” request sent by the Initiator within the same business day. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1	Ensure that there is an existing new Commission to reject. This can be arranged with JSE prior to the conformance test.		
2	Send a RejectCommissionReq message.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow .	

4.9.7 **PT2 007 Commission Management – Submit a commission as initiator of an Allocation**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 007	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Commission as the Initiator of an Allocation.			
Comment:			
This function can be executed by the TM, Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Public_Global_Reference_Data_Flow first to retrieve the Reference Data and -Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book an Off book trade (House Sub)	Trade booked successfully.	
2.	Send an AllocateTradeReq message.	Receive a successful AllocateTradeRsp message. Receive updates post the allocation on the " Account_Position_Event ".	
3.	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions. <u>Specify VAT applicable by populating commissionVATtype field.</u>	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow. <u>The commission status is New (auto accepted) and commissionVATtype is populated by the initiator.</u>	

PT2 008 Commission Management – Submit a commission as initiator of an Allocation Correction

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 008	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Commission as the Initiator of Allocation Correction.			
Comment:			
This function can be executed by the TM, Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Public _Global_ Reference_ Data_ Flow first to retrieve the Reference data and Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book an Off book trade (Client Main)	Trade booked successfully.	
2.	Send a CorrectAllocationErrorReq message.	Receive a successful CorrectAllocationErrorRsp message. Receive updates post the allocation on the “ Account_Position_Event ”.	
3.	Send an AddCommissionReq message. In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions. Specify VAT applicable by populating commissionVATtype field.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow. The commission status is New (auto accepted) and commissionVATtype is populated by the initiator.	

PT2 009 Commission Management – Commission charged to counterparty for reported trade.

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 009	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Commission to counterparty for reported trade.			
Comment:			
This function can be executed by the TM, Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type : 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	Book reported (Off book) trade on own client account where the counterparty member is another TM/ Branch.	Trade booked successfully.	
2.	Send an AddCommissionReq message. In the message above the Client Reference and CommisionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions. Specify VAT applicable by populating commissionVATtype field.	Receive a successful ResponseMessage Receive the CommissionEvent , published on the Account_Event_Flow. The commission status is Pending commissionVATtype is populated by the initiator.	

4.9.10 **PT2 010 Commission Management –Adhoc Commission**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 010	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Add Adhoc Commission			
Comment:			
<p>This function can be executed by the TM, Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type: 2 or 3) before the steps below are executed.</p> <p>Adhoc commissions are commission entries which do not require a reference to a specific deal. They can be used for bulk commissions i.e. a commission charged to a client for execution of multiple trades or to affect a commission adjustment for an erroneous commission from a previous day.</p>			
Activity Steps			
#	Test Step	Expected Result	
1.	<p>Send an AddCommissionReq message.</p> <p>In the message above the Client Reference and CommissionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions.</p> <p><u>The secondaryFirmReference field may be populated (optional) with additional reference to enable receiving member of the commission to easily allocate the commission e.g trading desk</u></p> <p><u>Specify VAT applicable by populating commissionVATtype field.</u></p> <p>This scenario is to test where the CommissionReference field is left blank <u>OR CommissionReference field contains "ad hoc" referencing.</u></p>	<p>Receive a successful ResponseMessage</p> <p>Receive the CommissionEvent, published on the Account_Event_Flow. <u>The recipient of the Adhoc commission will receive the secondaryFirmReference as captured by the initiator of the commission.</u></p> <p><u>CommissionVATtype is populated by the initiator and published.</u></p>	

4.9.11 **PT2 011 Commission Management – Accept pending Commission for Trading member / Branch with SecondaryFirmReference**

<u>Test Case ID:</u>	<u>Gateway Description</u>	<u>Mandatory</u>	<u>Self-Conformance Test</u>
PT2 011	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Accept pending Commission assigned to the destination TM/Branch. The initiating and destination members are different.			
Comment:			
This function can be executed by the TM or CM and CM on behalf of TM or Branch, TM on behalf of Branch. Ensure that you have subscribed to the Public -Global -Reference -Data -Flow first to retrieve the Reference data and Account Event Flow to receive future updates (request type: 2 or 3) before the steps below are executed. SecondaryFirmReference should be populated.			
Activity Steps			
#	Test Step	Expected Result	
1.	<u>Book an On book trade</u>	<u>Trade booked successfully.</u>	
2.	<u>Send an AddCommissionReq message.</u> <u>The initiating member and destination members are different.</u> <u>In the message above the Client Reference and CommisionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions.</u> <u>Populate secondaryFirmReference.</u>	<u>Receive a successful ResponseMessage.</u> <u>Receive the CommissionEvent, published on the Account Event Flow. The commission entry is set to Pending status. SecondaryFirmReference populated by the initiator is published and can be used by the destination member to link the commission to the correct account when <u>accepting commission</u>.</u>	
3.	<u>Send an AcceptCommissionReq message.</u> <u>In the message above, the destinationExternalAccountid must the external account id of the member that will carry out the payment.</u>	<u>Receive a successful ResponseMessage.</u> <u>Receive the CommissionEvent, published on the Account Event Flow. The commission entry is set to New status and destinationExternalAccountid is published only to the account owner. CM will have a view of its TM/Branch <u>accountIDs</u>.</u>	

4.9.12 **PT2 012 Commission Management –Accept pending Commission for Trading member / Branch without SecondaryFirmReference**

<u>Test Case ID:</u>	<u>Gateway Description</u>	<u>Mandatory</u>	<u>Self-Conformance Test</u>
PT2 012	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Accept pending Commission assigned to the destination TM/Branch.The initiating and destination members are different.			
Comment:			
This function can be executed by the TM or CM and CM on behalf of TM or Branch, TM on behalf of Branch. Ensure that you have subscribed to the Public Global Reference Data Flow Public-Global-Reference-Data-Flow first to retrieve the Reference data and Account Event Flow to receive future updates (request type: 2 or 3) before the steps below are executed. SecondaryFirmReference should <u>not</u> be populated.			
Activity Steps			
#	Test Step	Expected Result	
1.	<u>Book an On book trade</u>	<u>Trade booked successfully.</u>	
2.	<u>Send an AddCommissionReq message.</u> <u>The initiating member and destination members are different.</u> <u>In the message above the Client Reference and CommisionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions.</u> <u>Leave secondaryFirmReference blank.</u>	<u>Receive a successful ResponseMessage.</u> <u>Receive the CommissionEvent, published on the Account Event Flow. The commission entry is set to Pending status. SecondaryFirmReference is empty and commission reference and client reference can be used by the destination member to link the commission to the correct account when accepting commission.</u>	
3.	<u>Send an AcceptCommissionReq message.</u> <u>In the message above, the destinationExternalAccountid must be the external account id of the member that will carry out the payment.</u>	<u>Receive a successful ResponseMessage.</u> <u>Receive the CommissionEvent, published on the Account Event Flow. The commission entry is set to New status and destinationExternalAccountid is published only to the account owner. CM will have a view of its TM/Branch accountIDs.</u>	

4.9.13 **PT2 013 Commission Management – Auto Expire pending Commission for Trading Member / Branch**

<u>Test Case ID:</u>	<u>Gateway Description</u>	<u>Mandatory</u>	<u>Self-Conformance Test</u>
PT2 013	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Check that pending commission request not accepted before EOD are expired by the system.			
Comment: This function can be executed by the TM or Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the Public Global Reference Data Flow Public Global Reference Data Flow first to retrieve the Reference data and Account Event Flow to receive future updates (request type: 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
4.	<u>Book an off book trade against another member</u>	<u>Trade booked successfully.</u>	
5.	<u>Send an AddCommissionReq message.</u> <u>The initiating member and destination members are different.</u> <u>The commission is set to pending and not accepted by EOD.</u> <u>In the message above the Client Reference and CommisionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions.</u>	<u>Receive a successful ResponseMessage.</u> <u>Receive the CommissionEvent, published on the Account Event Flow.</u> <u>The commission entry is set to Pending status and during EOD it is updated to Expired status. No settlement position is created for expired commission.</u>	

4.9.14 PT2 014 Commission Management – Submit a commission as initiator and specify negative commission amount

<u>Test Case ID:</u>	<u>Gateway Description</u>	<u>Mandatory</u>	<u>Self-Conformance Test</u>
PT2 014	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to Add Commission as the Initiator to get credited by specifying negative commission amount.			
Comment: This function can be executed by the TM, Branch and CM on behalf of TM or Branch. Ensure that you have subscribed to the <u>Public Global Reference Data Flow</u> first to retrieve the Reference data and <u>Account Event Flow</u> to receive future updates (request type: 2 or 3) before the steps below are executed.			
Activity Steps			
#	Test Step	Expected Result	
1.	<u>Book an Off book trade (House Main)</u>	<u>Trade booked successfully.</u>	
2.	<u>Send an AddCommissionReq message.</u> <u>In the message above the Client Reference and CommisionReference fields must be populated as per the guidance provided in Volume PT02 – Post-Trade EMAPI Clearing- Section 9.3 Commission Management and Appendix B- Commissions.</u> <u>Populated commission amount to be a negative value.</u> <u>Specify VAT applicable by populating commissionVATtype field.</u>	<u>Receive a successful ResponseMessage</u> <u>Receive the CommissionEvent, published on the Account Event Flow. The commission status is New (auto accepted) and commissionVATtype is populated by the initiator.</u> <u>The initiator of the commission will be credited due to the negative commission amount.</u>	

4.10 Collateral Management

4.10.1 PT3 001 Collateral Management – Retrieve Allowed ZAR

IMPORTANT NOTE:

The JSE will be facilitating the conformance testing of collateral process with CLEARING MEMBERS by using a predetermined member client authorised for securities and FOREX collateral. This client will be loaded as part of a trading member under the control of the JSE conformance test team. Details of this setup will be made available to Clearing Members leading up to their conformance test slot.

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Retrieve the ZAR amount for the allowed FX Collateral a Member can give to cover collateral.			
Comment:			
Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Listen for the ReadyConfirmAvailableFXEvent message which will be published at the end of the day.	Sent via the Settlement_Event_Flow message	
2.	Send a GetRequestsForFXCollateralReq message.	<p>Receive a successful GetRequestsForFXCollateralRsp message, which will include an array of the collateral amounts</p> <p>Receive updates on the "Account_Position_Event".</p>	

4.10.2 PT3 002 Collateral Management – Retrieve Allowed ZAR

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to Register the FX Collateral amount for each Member/Client.			
Comment:			
Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a RegisterFXCollateralReq message.	<p>Receive a successful RegisterFXCollateralRsp message, which will include an array of the collateral amounts</p> <p>Receive the "Account_Position_Event_Flow".</p>	

4.10.3 **PT3 003 Collateral Management – Retrieve withdrawals (Intraday)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to retrieve all withdrawals that require confirmation (intraday).			
Comment: Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Listen for the WithdrawalNotificationEvent message which will be published intra-day.	Sent via the Settlement_Event_Flow message	
2.	Send a GetPaymentAdvicesReq message.	Receive a successful GetPaymentAdvicesRsp message, which will be “paged” which indicates whether or not there is more requests that need to be retrieved. Receive the “Account_Position_Event_Flow.”	

4.10.4 **PT3 004 Collateral Management – Confirm/Reject one or more withdrawals (Intraday)**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to confirm or reject one or more withdrawals (intraday).			
Comment: Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a ConfirmWithdrawalsReq message, which includes the list of withdrawals that have been “Confirmed”/”Rejected”.	Receive a successful ResponseMessage Receive the “Account_Position_Event_Flow.”	

4.10.5 PT3 005 Collateral Management – Confirm/Reject ALL withdrawals (Intraday)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to confirm or reject ALL withdrawals (intraday).			
Comment: Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a ConfirmWithdrawalsReq message, which includes the list of withdrawals that have been “Confirmed”/”Rejected”.	Receive a successful ResponseMessage Receive the “Account_Position_Event_Flow”.	

4.11 Clearing Member Balancing

4.11.1 PT4 001 CM Balancing – CM1 – Confirm Balance (End of Day)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT4 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description: Send a request to whether or not the CM balanced for the Cm Balancing1 Event (End of Day).			
Comment: Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type : 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Listen for the CmBalancing1Event message which will be published at the end of the day.	Sent via the Settlement_Event_Flow message Containing the MemberBalance1 message, which provides a summary list per TM.	
2.	Send a SetCmBalancingStatusReq message, to confirm the balanced Field indicates (“True”/”False”).	Receive a successful SetCmBalancingStatusRsp message.	

4.11.2 PT4 002 CM Balancing – CM2 – Confirm Balance (End of Day)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT4 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to whether or not the CM balanced for the Cm Balancing2 Event (End of Day).			
Comment:			
Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Listen for the CmBalancing2Event message which will be published at the end of the day.	Sent via the Settlement_Event_Flow message Containing the MemberBalance2 message, which provides a summary list per TM.	
2.	Send a SetCmBalancingStatusReq message, to confirm the balanced Field indicates ("True"/"False").	Receive a successful SetCmBalancingStatusRsp message.	

4.12 Settlement Management

4.12.1 PT5 001 Settlement Management – Retrieve Settlement Instructions (ZAR/FX)

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT5 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to retrieve the relevant settlement instructions (ZAR/FX).			
Comment:			
Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type: 2 or 3).			
Activity Steps			
#	Test Step	Expected Result	
1.	Listen for the AggregatedSummaryClearingMemberEvent & AggregatedSummaryTradingMemberEvent events.	Sent via the Settlement_Event_Flow message Confirm that the subscription group is the same as the Account Event Flow	
2.	Send a GetSettlementInstructionsReq message, which will be in "PENDING" status until it's been confirmed.	Receive a successful GetSettlementInstructionsRsp message.	

Error Handling

4.12.2 EH1 001 Logon – Suspension/Un-Suspension

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Supported Test	/
EH1 001	Post-trade Gateway (RTC)	Y	Supported Test	
Description:				
Verify Logon after suspension or un-suspension of Interface User ID.				
Comment:				
Call Customer Support to book time for executing this test with a CTA.				
Activity Steps				
#	Test Step	Expected Result		
1.	Remain logged in to all interfaces/services where applicable Request CTA to suspend Interface User ID (Comp ID)	Interface User ID (Comp ID) suspended		
2.	Establish a connection and Logon to the applicable Gateway(s).	Logon(s) rejected.		
3.	Record the details of the TaxLogonReq failure in the Conformance Test Report	Interface User ID (Comp ID) Error Response received		
4.	Terminate all client connections. Request CTA to un-suspend Interface User ID (Comp ID)	Interface User ID (Comp ID) un-suspended		
5.	Establish a connection and Logon to the applicable Gateway(s).	Logon(s) successful.		
6.	Record the details of the TaxLogonReq success Conformance Test Report	Interface User ID (Comp ID)		

4.12.3 EH1 003 Allocate to invalid account

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Supported Test	/
EH1 003	Post-trade Gateway (RTC)	Y	Supported Test	
Description:				
User attempts to allocate a trade to an account that is either inactive / invalid (to the Risk Node e.g. "HOUSE" instead of the actual account).				
Comment:				
NB NOTE: Ensure that you have a Trade on the House Main account, and allocate to an invalid account e.g. House Sub account. This test case is applicable if it can be supported by a client. I.e. the client is able to disable client initiated messages. This test is mandatory unless agreed with the JSE.				
Activity Steps				
#	Test Step	Expected Result		
1.	Establish a connection and Logon using the TaxLogonReq to the applicable Gateway.	Successful TaxLogonRsp .		
2.	Attempt to Allocate Trade to an invalid account using the AllocateTradeReq message, (either to HOUSE account or to an account that has been suspended).	Receive a ResponseMessage with the relevant error code.		

4.12.4 **EH1 004 Incorrect System State**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Supported Test /
EH1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
User attempts to send CM Balance message, while the system is in a state of "OPEN"			
This is a Self-Conformance Test Case, therefore no JSE assistance required here.			
Comment:			
This test case is applicable if it can be supported by a client. I.e. the client is able to disable client initiated messages. This test is mandatory unless agreed with the JSE.			
Activity Steps			
#	Test Step	Expected Result	
1.	Establish a connection and Logon to the applicable Gateway.	Successful Logon .	
2.	Attempt to send a CM Balance when the system is in an "OPEN" state.	Receive a ResponseMessage with the relevant error code.	