

SERVICE HOTLINE

Number: 015/2025
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TRADING AND CLEARING SYSTEM RELEASE D

The JSE and JSE Clear are pleased to communicate an additional release on the Commodity Derivatives trading and clearing system. The release consists of enhancements and fixes to the current production code.

The purpose of this service hotline is to inform market participants of:

- Key functional and regression testing dates.
- Sign off and communication requirements.

Please refer to the attached Information Sheet for details pertaining to:

- Availability of Customer Test Service (CTS) environment for client testing
- Availability of the Clearing Member Environment
- Client Connectivity Details
- Test scenario guideline and sign off checklist.

Functional and Regression Testing

- Software providers and own solution development firms are mandated to test during the scheduled test cycle to ensure successful conformance and implementation.
- Trading members and clearing members who make use of the Nutron frontend are mandated to test their daily operational activities during the test cycle.
- Upon completion of testing, sign off via email must be provided to commodities@jse.co.za and clearops@jse.co.za

MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

ENVIRONMENT(S):

Customer Test Service (CTS)

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or CustomerSupport@jse.co.za

Client Regression Testing Cycle in CTS	Date	Applicable to
Market Regression Testing Cycle	10 March 2025 to 4 April 2025	Trading members, Software Providers, and Information Subscribers
Clearing Member Regression Testing Cycle	31 March 2025 to 11 April 2025	Clearing Members

Market participants should take note of the following CDM system enhancements.

DESCRIPTION	COMPONENT
Order rejection on last trading day	Frontend
Partially filled orders erroneously deleted on spreads instead of being updated	Frontend
Incorrect accumulation – Two strikes	Frontend

The following scenarios are needed for the following:

- Last trading day passed rejection
 - Place an order on contract that's passed last trading day
 - Confirm that order was rejected successfully
- Partially filled orders erroneously deleted on spreads instead of being updated
 - Submit an order and partially fill the order
 - Validate that the order remains active with updated remaining quantity
- Incorrect accumulation – Two strikes
 - Accumulate trades on different contracts
 - Confirm that accumulate rejected with error message