

BOND AND IRD TESTING – RELEASE – GO-LIVE 13 JULY 2024

This testing guide is intended to show market participants of the key technical details and requirements for testing.

The intention of the testing is for:

- Market participants to ensure all trading, post trade functionality and market data publication in these markets works as expected.
- Clients to ensure sufficient testing is conducted in line with BAU activities.

Trading Members, Software Providers, and Information Subscribers:

Customer Test Environment (CTS) Times

- The CTS environment is available from 09h00 until 23h00 for clients to perform regression testing (all trading and deal management activity).
- **Except for Thursday, 30 May 2024 – Friday, 7 June 2024 the CTS environment will be available from 09h00 until 19h00.**

Connectivity Details

- Market participants and all Software Providers can download the Customer Test Environment (CTS) Nutron version at: [Nutron API Files | JSE Client Portal](#)

The Bonds and IRD Customer Test Environment (CTS) Nutron connectivity details are as follows:

IP Address: 196.216.153.101

Ports: 2269

Clearing Member Testing:

Clearing Members will be required to do regression testing of all BAU activities.

Testing period and important dates

- Restores will be done on Thursday, 20 June 2024 using data as at EOD 19 June
- Regression testing will officially start on 24 June - 5 July

Clearing Member Test Environment Times

- The Clearing Member environment is available from 09h00 until 23h00 for clients to perform regression testing (all trading and deal management activity).

Connectivity Details

- Market participants and all Software Providers can download the Nutron version at: [Nutron API Files | JSE Client Portal](#)

The Bonds and IRD Clearing Member Test Environment connectivity details are as follows:

IP Address: 196.216.153.41
Ports: 2269

IRD and BONDS Enhancements List and Detailed Description:

- **Clean Price:**
Nutron Calculates the Clean Price and Accrued Interest Correctly, but once the trade is placed, the MMH (Market Message Handler) has different values. The MMH is calculating these figures incorrectly due to the amount of coupons it calculates. The MMH needs to be updated to get the correct coupons and in turn, calculate the Clean Price and Accrued Interest correctly.
- **Dealer allocated to on Assigning a trade:**
The report only and assign trades that are sent to the counterparty are erroneously sent to the incorrect dealers as the check for "Administrator" was still referencing "Default Trader" which no longer exists in new the Nuclears.
- **Past trades not visible on spot view trades:**
The Spot View Trades download needs to be changed to also include trades that are unsettled. Trades from previous days that are not yet settled should be returned in the view as Traders want to deal manage trades before settlement has occurred. Currently the view only returns data for the current day.