

SERVICE HOTLINE

REFERENCE NUMBER: 133/2017

17 July 2017

UPGRADE TO THE COMMODITY DERIVATIVES NUTRON TRADING SYSTEM 2017 – CHANGES TO THE API

The JSE is pleased to communicate that there will be an upgrade to the Commodity Derivatives Nutron trading system.

The Go-live date will be Monday, 16 October 2017, with deployment on Saturday, 14 October 2017.

Changes to Accommodate New Deliverable Diesel

This change is mandatory for users who make use of the Silo Certificate and Spot Basis Trading Functions.

The API changes for the Commodity Derivatives Market are as follows:

- Instrument Data
 - Page 113, Section 9.3 - Number 2
 - Added New Fields:
 - Requires GPAY Account
 - Allow Negative premiums on Basis Trading
- Contract Dates
 - Page 117, Section 9.4 - Number 3
 - Added New Field:
 - First Delivery Date
- Client Data
 - Page 128, Section 9.14 - Number 12
 - Added New Fields:
 - GPAY Account Number
 - GPAY Account Client Type
- Post-Delivery Run Deals
 - Page 160, Section 9.56 – Number 126
 - Added New Fields:
 - Physical Settlement Margin
 - Settlement Margin
 - Date Settled
 - Final Settlement
 - Refund
- Mutual Market Access (Removed)
 - Page 46, section 4.17

Market / Service:

JSE Commodity Derivatives Market

Environment(s):

Production

Additional Information:

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

Issued By:

Trading and Market Services

API conformance testing is non-mandatory unless the above change is being catered for by the API concerned.

Please find attached the latest version of the Commodity Derivatives API specification. The changes will be promoted to the External Test environment towards the end of September 2017. Clients that wish to conduct testing can download the External Test Nutron version from: www.jse.co.za/downloads

The connectivity details are as follows:

IP Address: 196.216.153.101

Port: 2210

Please contact customersupport@jse.co.za should you have any questions.