

SERVICE HOTLINE

Number: 136/2024
Date: 03 October 2024

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Designation: Head - Commodity Derivatives Market

TRADING AND CLEARING SYSTEM RELEASE C

The JSE and JSE Clear are pleased to communicate that there will be 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
- Client Connectivity Details
- Test scenario guideline and sign off checklist.

Functional and Regression Testing

- Software providers, own solution development firms and clearing members are mandated to test during the scheduled test cycle to ensure successful conformance and implementation.
- Trading 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

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):

Production

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	03 October 2024 - 28 October 2025	Trading members, Software Providers, and Information Subscribers

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

DESCRIPTION	COMPONENT
Consolidated positions displayed incorrectly intra-day	Frontend
Client Code Edit request	Frontend
Suspended Spot Order included in deliveries	Backend
Rounding issue on Option Volatility before market open	Frontend
CDM Prod market open message delay	Backend
APD Time out/Order Rejection not published	Backend
Delete Active Orders on disconnect for on behalf orders	Frontend

The following scenarios are needed for the following:

- Client Code Edit Request
 - Insert new client and validate
 - Edit existing client code and validate
- Delete Active Orders on disconnect for on behalf orders
 - Submit order on-behalf of
 - Disconnect and reconnect to confirm if order has been removed