

SERVICE HOTLINE

REFERENCE NUMBER: 009/2022

21 January 2022

UPGRADE TO THE COMMODITY DERIVATIVES NUTRON TRADING SYSTEM 2022 – CHANGES TO THE API

As previously communicated on [Service Hotline 007/2022](#) and [attachment](#), the JSE informed all Commodity Derivative participants of the upgrade to the Nutron Trading System. The upgrade is a deployment of production code. The JSE is not currently able to list the Deliverable Diesel futures contract and it is therefore not available for trading.

The deployment will be on Saturday, 22 January 2022 with the new code being effective on Monday, 24 January 2022. All impacted participants are encouraged to take part in the Nutron Upgrade activities. Participants of the Commodity Derivatives Market are reminded of the below API changes that will be deployed:

1. Changes to Accommodate New Deliverable Diesel product

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

- Download data structures
 - Instrument Data – Number 2
 - Page 105, Section 9.3
 - Added New Fields:
 - Disable Random Allocation
 - Updated Field:
 - Physical settlement field is now Settlement Type with the updated settlement entries:
 - Cash settled
 - Physically settled
 - Cash with physical delivery

2. Changes to the random allocation algorithm rules

- Probability of a long position holder being randomly allocated based on the percentage of total open interest they hold.

The below change will be implemented at a later stage. We are working closely with our system vendor to ensure a seamless deployment of this change; the go live date will be communicated in due course.

- Random allocation exclusion on client accounts of the same legal entity

Market / Service:

JSE Commodity Derivatives Market

Environment:

Production

Additional Information:

If you have any queries about this announcement, please contact the Client Service Centre (CSC) on +27 11 520 7777 or e-mail Customersupport@jse.co.za

Issued By:

ITD - Trading and Regulation

All clients are requested to conclude their regression testing efforts on all applications including those facilitating connectivity to other contract types to ensure their readiness for the new system deployment date. A detailed pack has prepared to provide further guidance on what may be tested on Saturday.

Trading Members can download the latest NUTRON front end version from the JSE website from the link below:

https://clientportal.jse.co.za/Content/Downloads/Nutron_CDM_GoLive_v5048.zip

This version of Nutron (v0548) will become the new production version and previous versions will not be compatible.