

SERVICE HOTLINE

Number: 091/2024
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CDM: TRADING AND CLEARING SYSTEM RELEASE B

The JSE and JSE Clear are pleased to communicate that there will be another release on the Commodity Derivatives trading and clearing system. The release consists of enhancements and fixes to the current production code that were identified post the STT Upgrade in August 2023.

The planned Go-live will be in Q3 of 2024, confirmation thereof will be communicated on completion of internal testing in July.

The purpose of this market notice 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

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

- 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 strongly advised 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

Client Regression Testing Cycle in CTS	Date	Applicable to
Market Regression Testing Cycle	24 July – 14 August	Trading members, Software Providers, and Information Subscribers
Clearing Member Testing Cycle	18 July – 08 August	Clearing Members

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

DESCRIPTION	COMPONENT
Users unable to complete reference data download on the frontend	Frontend
Completed orders view on the frontend displaying the incorrect dealt rate	Frontend
Physical delivery of old season silo receipts on the last day of a marketing season	Frontend
Position management on newly created sub accounts at a branch level	Frontend
Allocation of assigned and report only trades to dealer code with invalid rights	Frontend
Invalid verification of client update messages on the frontend	Frontend
Validation of electronic silo certificate as paper certificates when loading the details on the frontend	Frontend
Sub account code not displaying in the principal column in the con position file	Frontend download
Invalid origin in the deals file for delivery trades	Frontend download
Invalid display of buy and sell trades generated for physical delivery on the deals file	Frontend download
Invalid volatility displayed when downloading the options stats file	Frontend download
Allocation of best premium on must fill orders during the spot calculation process	Backend
Invalid position allocation to sub account with insufficient positions during the spot calculation process	Backend
Invalid negative sign and quantity on Longdeleo trades generated during the end of day process	Backend
Invalid archiving of sub account with open positions	Backend
Inability to cancel active orders during the market open order auction period	Backend