

CDM & IRD REGRESSION TESTING INFORMATION SHEET – TRADING AND CLEARING Q1 2024 RELEASE

This testing guide is intended to remind market participants of the key technical details and requirements for regression testing. The intention of the regression test cycles is for:

- Market participants to ensure all trading, post trade functionality and market data publication 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 Customer Test Environment (CTS) is available from 09h00 until 23h00 for clients to perform regression testing (all trading and deal management activity).

Connectivity Details

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

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

IP Address: 196.216.153.101
Ports: CDM: 2210
IRD: 2269

CTS Code Drop and Data Refresh Dates

- Clients are advised that during a test cycle, the Customer Test Environment (CTS) will be upgraded to the new code base and the Production code base will not be available during the test cycles.

CDM Enhancements List and Detailed Description

DESCRIPTION	COMPONENT	Changes
Slow front-end response on first order submission	Frontend	The proxy has been updated to download data on login instead of on first order submission
Spot trade sequence number changes on day of trade vs following day	Frontend download	Changes to backend system EOD process that would keep the original Sequence number for trades
Loading and editing a client code from the front end	Frontend	Backend system updated to save changes correctly received from Nutron
Spot Basis Post Del trade file missing Longdeleo trades when downloaded on trade day	Frontend download	Backend system updated to cater for Nutron to retrieve correct data
Incorrect quantity displayed in frontend on split silo certificates	Frontend	Backend system EOD process updated to correctly split certificates
Error when downloading Completed Orders and Deals file on the frontend	Frontend download	Backend system updated to cater for Nutron to retrieve correct data
Delivery and Assignment Reference Number duplicated on notices and Spot Basis Del file on the frontend	Frontend download and reports	Data fix and a fix to Backend system EOD process
Options trading window displaying stale data on the frontend	Frontend view	Trading engine fix to clear all cache when it is closed to ensure fresh download when it becomes online again
Completed Orders Download Principal Missing on Historic Data	Frontend download	Backend system updated to cater for Nutron to retrieve correct data
Completed Orders File downloading issues on data older than a month	Frontend download	Backend system updated to cater for Nutron to retrieve correct data
ESC account number not displayed on new sub accounts on front end	Frontend	Backend system updated to ensure that the correct ESC number on new sub accounts is created
Spread and splits trades not displayed on completed orders file on the frontend	Frontend download	Backend system updated to cater for Nutron to retrieve correct data
Market time events reflecting as 00:00 for API Users	Frontend	Market announcement wording re-instated to as per prior go live format
Byte size changed on failover announcement message, Message Type 127	API Message	The message type 127 corrected to be byte size (12) as per the API Specifications
Market shard number no longer displayed on market time events	API Message	The open order period message was corrected to return the corresponding market it is sent from e.g., SXAGR-APD from SXAGR
Spot active orders intended for physical delivery on the spot month on Last Notice Day inadvertently appear onscreen on the Spot Basis trading window	Frontend	Update to Backend and Clearing system trading calendar setup on the physically settled contracts

FUNCTIONAL TESTING CHECKLIST

TRADING

Feature Name	Business Scenario Name	Business Guidance
Login as to be able to trade	Users will successfully log-in to the trading front-end	Login as to be able to trade
Insert Orders (Futures, options)	Be able to insert different types of orders on frontend	Users will be able to populate the bid/offer screen and successfully submit an order
Delete & Suspend orders	Be able to delete/suspend an order that has been placed	Users will successfully delete or suspend an existing order
Resubmit a Suspended Orders	Resubmit an order that was suspended/reduced or edited	User will successfully resubmit an order that was suspended
Edit Active Orders	Be able to edit an active order	User will successfully edit an active order
Enter report only trades	Be able to book a report only trade	Users will populate the report only window and successfully capture and accept the trade
Accept report only trade	Be able to accept a report only trade	User will successfully accept a reported trade
Option Exercise/Abandon	Be able to exercise/abandon an option	Exercise or abandon an option before or on expiry
Assign trades	Assign trades to other members	User will successfully assign a trade to another member
Allocation	Be able to allocate trade to client level	User Successfully allocate a trade to a client from member level
Accept assigned trade	Be able to accept an assigned trade	User will successfully accept an assigned trade
Div Trades	Div trades between clients	User will successfully div a trade to an internal client
Accumulate Trades	Accumulate trades that meet criteria for accumulation	User will successfully accumulate trades meeting requirements
Sub Account Mod	If client has sub account loaded, must be able to sub account mod trades	User will successfully move positions between sub accounts

Reporting	Download physical deliveries/ Download other post trade data	User will successfully download data from frontend
-----------	-----------------------------------------------------------------	----------------------------------------------------

MARKET DATA

Feature Name	Business Scenario Name	Business Guidance
Login to be able to access data	Users will successfully log-in to the Market Data Gateways	Login as to be able to access data
Confirm flow of live data	Be able to confirm flow of live data	Users will be able to confirm the flow live data
Re-Request Data	Be able to re-request data	Users will successfully be able to re-request data

ALL CLEARING MEMBERS

Feature Name	Business Scenario Name	Business Guidance
EOD	Able to download EOD files	User Successfully downloaded EOD data and able to generate member reports
Enter report only trades	Be able to book a report only trade EFP,EFR,NET OFF,DOT,SOT,ALE	Users will populate the report only window and successfully capture and accept the trade
Accept report only trade	Be able to accept a report only trade	User will successfully accept a reported trade
Assign trades	Assign trades to other members	User will successfully assign a trade to another member
Accept assigned trade	Be able to accept a assigned trade	User will successfully accept an assigned trade
Allocation	Be able to allocate trade to client level	User Successfully allocate a trade to a client from member level
Accumulate Trades	Accumulate trades that meet reqs for accumulation	User will successfully accumulate trades meeting requirements
Sub Account Mod	If client has sub account loaded, must be able to sub account mod trades/positions	User will successfully move deal/positions between sub accounts
Login to be able to access data	Users will successfully log-in to the Market Data Gateways	Login as to be able to access data

MARKET DRESS REHEARSAL DETAILED CHECKLIST

To be returned to the JSE on completion of testing

Member Firm/Client Name: _____ Date: _____

Market Dress Rehearsal Detailed Checklist completed by:

Name: _____

Position: _____

Company code /Member ID: _____

Signature _____

I hereby declare that all information contained here-in is an accurate reflection of the test conditions executed on behalf of my organisation.

Signed by Business Representative (e.g., Head of Trading):

Name: _____

Signature _____

Signed by IT representative:

Name: _____

Signature _____

General Comments: _____
