

SERVICE HOTLINE

Number: 189/2023
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Designation: Chief Operating Officer (JSE Ltd) and Chief Information & Operating Officer (JSE Clear)

CDM AND IRD - TRADING AND CLEARING SYSTEM UPGRADE TEST PLAN AND CONNECTIVITY DETAILS

The JSE is pleased to communicate that there will be a release on the Commodity and Interest Rate Derivatives trading and clearing system. The release consists of enhancements and fixes to the current production code that were identified post the STT Upgrade that went live in August 2023.

The Go-live date is scheduled for Q1 2024, the confirmed date will be communicated end of January 2024 on completion of internal testing.

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

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
Customer Test Service

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

Functional and Regression Testing

- Software providers and own solution development firms are **mandated** to test during the scheduled test cycle to ensure successful conformance and implementation.
- Trading members and clearing 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 and irc@jse.co.za by 16 February 2024

Client Regression Testing Cycle in CTS	Date	Applicable to
Market Regression Testing Cycle	22 January – 16 February	Trading members, Clearing Members, Software Providers, and Information Subscribers

Market participants should take note of the following CDM system enhancements that have been made. **Kindly refer to the information sheet for detailed description of each item:**

DESCRIPTION	COMPONENT
Market time events reflecting as 00:00 for API Users	Frontend
Slow front-end response on first order submission	Frontend
Spot trade sequence number changes on day of trade vs following day	Frontend download
Loading and editing a client code from the front end	Frontend
Spot basis trade reference in origin column changes on day of trade vs following day	Frontend download
Spot Basis Post Del trade file missing Longdeleo trades when downloaded on trade day	Frontend download
Byte size changed on failover announcement message, Message Type 127	API Message
Incorrect quantity displayed in frontend on split silo certificates	Frontend
Error when downloading Completed Orders and Deals file on the frontend	Frontend download
Delivery and Assignment Reference Number duplicated on notices and Spot Basis Del file on the frontend	Frontend download and reports
Options trading window displaying stale data on the frontend	Frontend view
Completed Orders Download Principal Missing on Historic Data	Frontend download
Completed Orders File downloading issues on data older than a month	Frontend download
ESC account number not displayed on new sub accounts on front end	Frontend
Market shard number no longer displayed on market time events	API Message
Spread and splits trades not displayed on completed orders file on the frontend	Frontend download
Spot active orders intended for physical delivery in the spot month on Last Notice Day inadvertently appear onscreen	Frontend