

SERVICE HOTLINE

REFERENCE NUMBER: 056/2020

18 March 2020

UPGRADE TO THE COMMODITY DERIVATIVES NUTRON TRADING SYSTEM 2020 – CHANGES TO THE API

In reference to Service Hotline 018/2020, the JSE has successfully conducted the scheduled dress rehearsals on 29 February and 14 March 2020. After reviewing the results of these events, the JSE is pleased to confirm that the upgrade will go ahead as scheduled.

The Go-Live date will be **Monday, 23 March 2020**, deployment taking place on **Saturday, 21 March 2020**.

Users are reminded of the following changes that will be implemented for the CDM upgrade.

1. Changes to Accommodate the New Deliverable Diesel product (Not yet tradable)

This change is mandatory for users who make use of the Silo Certificate and Spot Basis Trading Functions. The Output Message change will be mandatory for all users.

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

- Instrument Data
 - Page 113, Section 9.3 - Number 2
 - Added New Fields:
 - Requires GPAY Account
 - Allow Negative premiums on Basis Trading
- Create Client Message
 - Page 81, Section 7.5.3 – Number 102
 - Added New Field:
 - GPAY Account Number
 - GPAY Client Type
- Contract Dates
 - Page 117, Section 9.4 - Number 3
 - Added New Field:
 - First Delivery Date
- Post-Delivery Run Deals
 - Page 160, Section 9.56 – Number 126
 - Added New Fields:
 - Physical Settlement Margin
 - Settlement Margin

Market / Service:

JSE Commodity Derivatives Market

Environment(s):

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

- Client Data
 - Page 128, Section 9.14 - Number 12
 - Added New Fields:
 - GPAY Account Number
 - GPAY Account Client Type
 - Date Settled
 - Final Settlement
 - Refund

2. Amendment to Mutual Market Access and messages

- Mutual Market Access (Removed)
 - Page 46, section 4.17
- Output Messages
 - Page 105, Section 8.4 - Number 125
 - Added New Fields:
 - Market Shard Number
 - Updated error message description

Clients will be required to download the latest version of Nutron that will be effective on Go-Live on Monday, 23 March 2020. Clients are encouraged to download the latest version before Monday as all previous versions of Nutron will be disabled. Clients may download the Go-Live Version of Nutron on the following link:

www.jse.co.za/content/Downloads/Nutron_CDM_v03903_23_03_2020_New_Diesel.zip

Clients are also reminded that this implementation will include a technical Go-Live for the Deliverable Diesel Contract and the contract will not be available for trading on Monday, 23 March 2020. The JSE will further communicate details on the go live date of the Deliverable Diesel contract in due course.

There are no IP address changes for the Production environment.

IP address: 196.216.152.131

Port: 2210