



JSE AGRICULTURAL PRODUCTS MARKET NOTICE

Number **A710A**

Date **19 September 2006**

**Automated Trading System (ATS) Upgrade and Community Test – 4 October 2006**

The JSE would like to advise users of an upgrade to the Trading Front End for the Agricultural Products Division. This upgrade is intended to address alignment to the latest version of the ATS software including certain enhancements to address business issues/problems identified and is required to be loaded by all APD users by 29 September 2006.

**APD ATS Front End Upgrade**

The new APD front-end software will be available for download from Tuesday 19 September 2006. All users must ensure that they have upgraded their ATS front-ends by no later than close of business on 29 September 2006. Users must please follow the automated update function on their ATS front end. Please refer to the attached user guide *Appendix A* to make use of this feature. The following files will form part of the upgrade:

File	New Version
Sxagrrun.exe	Version 9.7.0 Build 0 Software Date: 23/08/2006
Atspx32.dll	File Date: 08/08/2006

Should users experience problems with the automated download procedure, the upgrade file can be manually downloaded from the following path:

<\\AslaveX\SYSTEM\UPGRADE\September2006UpgradeT>

Further the JSE will conduct a **community test on the 4<sup>th</sup> October 2006** between 15h00 and 16h30 for the implementation of a new Backend to the Trading Engine at the Exchange. **All users are required to participate in this test session.**

The following bugs / enhancements are included in this version of the APD Front End:

No.	Error / Bug	Description
1	Range check error	Users randomly received a range check error and their front end would no longer update
2	Suspend all Functionality	When suspending an order the front end will now send a single message instructing the trading engine to suspend all orders on the order book for that member.





3	Deals allocate – can not find deal	This error message occurred in the <i>View Deals/Allocate window</i> when viewing the deals file
4	Critical, cannot close children	Users randomly received a <i>Critical cannot close children error</i> when closing the APD front end.
5	Negative Value when entering double for splits	Negative values could not be entered when capturing a double for splits.
6	Terminals hanging when opening Contracts individual Options Screen	The APD front end ‘hung’ when users opened the Individual options screen for a contract.
7	Garbage in Depth Window	The depth window displayed garbage data in the bid or ask column.
8	Problem with Option contracts on expiries after 2006	The Exchange was not able to load 2008 expiries for trading as options could not trade.
<b>The following fixes will only be effective once the JSE has upgraded the Backend Trading Engine:</b>		
9	Phantom should have disappeared	As a result of the spread algorithm not refreshing on select occasions the phantom continues to appear when it is no longer the best bid or offer, this has been corrected in the back end.
10	MTM download availability	The MTM file was only available from 13h00. The new backend makes this file available to all users as soon as it is created by the Exchange.

Please note that the following processes are not addressed in this version of the software, please refer to the work around:

No.	Error	Workaround / solution
1	Creating deals file after accepting assigned trades.	It is imperative that the deals file be manually recreated each time assigned trades are accepted, if this is not done the second leg of the assigned trade may be added to other trades therefore resulting in mismatches in the position file. This process was not corrected in the current upgrade since complex message changes were required however will be corrected in the Release C software version.
2	Spread algorithms considering increased contracts bid or offered.	A number of fixes have been applied to the back end to ensure the dynamic spread algorithms are correctly calculated however until the release C software is installed, should a new order be added to the spread matrix or main futures window that is at the same level as the best order and results in





		an increase in the number of contracts available, this will not result in a recalculation of the spread algorithm.
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Should you require any further information regarding the changes above, please do not hesitate to contact the Agricultural Products Division on 011 520 7535.

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