

SERVICE HOTLINE

REFERENCE NUMBER 018/2020

3 February 2020

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

As previously communicated on Service Hotline 216/2019 and 225/2019, the JSE wishes to inform all Commodity Derivative participants of the upgrade to the Nutron Trading System.

The go live dates have been confirmed as follows:

Monday, 23 March 2020, deployment will be on Saturday, 21 March 2020.

In preparations for the Go-Live date, the JSE is requesting members to participate in a **mandatory Dress Rehearsal on Saturday, 29 February 2020**. A contingency date has been provisioned for Saturday, 14 March 2020 in the event that the dress rehearsal on 29 February is unsuccessful.

All members of the Commodity Derivative Market should take note of the following changes:

1. Changes to Accommodate New Deliverable Diesel product

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

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 11 520 777 or e-mail

CustomerSupport@jse.co.za

Issued By:

ITD: Trading and Regulation

- 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
- 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

API conformance testing is non-mandatory unless the above change is being catered for by the API concerned.

Clients who wish to conduct testing may download the External Test Nutron version from www.jse.co.za/downloads.

In addition, find attached the latest version of the Commodity Derivatives API specification, which will be available in the same the link.

Connectivity details are as follows:

IP Address: 196.216.153.101

Port: 2210