

## SERVICE HOTLINE

**REFERENCE NUMBER:** 182/2019

28 August 2019

## UPGRADE TO THE COMMODITY DERIVATIVES NUTRON TRADING SYSTEM 2019 – CHANGES TO THE API - UPDATE

The JSE is pleased to communicate that there will be an upgrade to the Commodity Derivatives Nutron trading system.

The Go-live date will be communicated during Q4.

### Changes to Accommodate New Deliverable Diesel

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
- Contract Dates
  - Page 117, Section 9.4 - Number 3
  - Added New Field:
    - First Delivery Date
- Client Data
  - Page 128, Section 9.14 - Number 12
  - Added New Fields:
    - GPAY Account Number
    - GPAY Account Client Type
- Post-Delivery Run Deals
  - Page 160, Section 9.56 – Number 126
  - Added New Fields:
    - Physical Settlement Margin
    - Settlement Margin
    - Date Settled
    - Final Settlement
    - Refund
- Mutual Market Access (Removed)
  - Page 46, section 4.17

### Service:

JSE Commodity Derivatives Market

### Environment(s):

Production

### Additional Information:

If you have any queries about this announcement, please contact the Client Services Centre on +27 11 520 7777 or

[CustomerSupport@jse.co.za](mailto:CustomerSupport@jse.co.za)

### Issued By:

ITD: Trading and Regulation

- Output Messages
  - Page 105, Section 8.4 - Number 125
  - Added New Fields:
    - Market Shard Number
    - Updated error message description
  
- Create Client Message
  - Page 81, Section 7.5.3 – Number 102
  - Added New Field:
    - GPAY Account Number
    - GPAY Client Type

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

Please find attached the latest version of the Commodity Derivatives API specification.

Please find attached the latest version of the Commodity Derivatives API specification. The changes will be promoted to the External Test environment towards the end of September 2019.

Clients that wish to conduct testing can download the External Test Nutron version from: [www.jse.co.za/downloads](http://www.jse.co.za/downloads). Testing may commence once the changes have been promoted. The exact dates will be communicated during September 2019.

The connectivity details are as follows:

IP Address: 196.216.153.101

Port: 2210

