

Time	Action	Expected outcome	Unexpected outcome	Actions
Tue 03May11	Data Conversion <ul style="list-style-type: none"> Send reports/files to allow members to reconcile unsettled positions 	<ul style="list-style-type: none"> 100% successful conversion of the unsettled trades from the Strate/BTB environment 	<ul style="list-style-type: none"> Missing transactions making it impossible for members and clients to continue on the Nutron system 	<ol style="list-style-type: none"> Proceed to PR Day 1 Analyse reasons for incorrect conversion to be able to fix for DR3
Wed 04May11	Parallel Run Day 1 <ul style="list-style-type: none"> Communicate success and issues on Data Conversion 	<ul style="list-style-type: none"> 0% error rate on static reference data 100% successful participation by members 0% error rate on unmatched trades 0% error rate on unsettled trades 	<ul style="list-style-type: none"> Inability to successfully resolve outstanding unmatched trades 	<ol style="list-style-type: none"> Proceed to PR Day 2 irrespective of errors Establish reasons for all errors, e.g. <ol style="list-style-type: none"> Instrument not loaded Non-participation Trades have incorrect details Trades correct but cannot be fixed Calculate error rate excluding non-participation and simple errors that can be addressed Speak to non-participating members to establish reasons for non-participation. Escalate if necessary
Thur 05May11	Parallel Run Day 2 <ul style="list-style-type: none"> Communicate success and issues on ParallelRun Day 1 	<ul style="list-style-type: none"> 0% error rate on static reference data 100% successful participation by members 0% error rate on unmatched trades 0% error rate on 	<ul style="list-style-type: none"> Inability to successfully resolve outstanding unmatched trades 	<ol style="list-style-type: none"> Proceed to PR Day 3 irrespective of errors Establish reasons for all errors, e.g. <ol style="list-style-type: none"> Instrument not loaded Non-participation Trades have incorrect details Trades correct but cannot be fixed

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		unsettled trades		7) Calculate error rate excluding non-participation and simple errors that can be addressed 8) Speak to non-participating members to establish reasons for non-participation. Escalate if necessary
Fri 06May11	Parallel Run Day 3 <ul style="list-style-type: none"> Communicate success and issues on Parallel Run Day 2 	<ul style="list-style-type: none"> 0% error rate on static reference data 100% successful participation by members 0% error rate on unmatched trades 0% error rate on unsettled trades 	<ul style="list-style-type: none"> Inability to successfully resolve outstanding unmatched trades 	9) Proceed to DR3 irrespective of errors 10) Establish reasons for all errors, e.g. <ol style="list-style-type: none"> Instrument not loaded Non-participation Trades have incorrect details Trades correct but cannot be fixed 11) Calculate error rate excluding non-participation and simple errors that can be addressed 12) Speak to non-participating members to establish reasons for non-participation. Escalate if necessary
Sat 07May11	Dress Rehearsal 3 <ul style="list-style-type: none"> Communicate success and issues on Parallel Run Day 3 	<ul style="list-style-type: none"> 0% error rate on static reference data 100% successful participation by members 	<ul style="list-style-type: none"> Non-participation by members System functionality does not meet agreed functionality for Go-Live 	13) Establish reasons for all errors, e.g. <ol style="list-style-type: none"> Functional errors requiring code change Instrument not

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	<ul style="list-style-type: none"> • Communicate success and issues on DR3 • Communicate go-Live (or not) decision 	<ul style="list-style-type: none"> • 0% error rate on unmatched trades • 0% error rate on unsettled trades • 100% successful functionality including all outstanding bugs as communicated to members 	<ul style="list-style-type: none"> • Inability to successfully resolve outstanding unmatched trades 	<p>loaded</p> <ul style="list-style-type: none"> c. Non-participation d. Trades have incorrect details e. Trades correct but cannot be fixed <p>14) Calculate error rate excluding non-participation and simple errors that can be addressed</p> <p>15) Speak to non-participating members to establish reasons for non-participation. Escalate if necessary</p> <p>16) Make the Go-Live decision</p>
Mon 09May11:07h00	A member to generate a client trade	<ul style="list-style-type: none"> • Trades go into the unconfirmed file. • Trade leg numbers to be received from Strate and trades to go into the unsettled file. • NOTE – if trade legs received equal and opposites to be done to cancel trades. 	<ul style="list-style-type: none"> • Trade legs not received from Strate 	<ol style="list-style-type: none"> 1) Check unconfirmed file for rejections. 2) If rejections picked up in unconfirmed file – check error – correct and resend 3) If no rejections contact Strate to verify if they can see the trades 4) Check Exchange sign-on – correct if required 5) Check Member Official and password – correct if required
Mon 09May11:07h00	<p>A member to member trade to be generated.</p> <p>Check Nutron Functionality – incoming view, matching, etc</p>	<ul style="list-style-type: none"> • Trades go into the unconfirmed file. • Trade leg numbers to be received from Strate and trades to go into 	<ul style="list-style-type: none"> • Trade legs not received from Strate 	<ol style="list-style-type: none"> 1) Check unconfirmed file for rejections. 2) If rejections picked up in unconfirmed file – check error – correct and resend

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		<p>the unsettled file.</p> <ul style="list-style-type: none"> NOTE – if trade legs received equal and opposites to be done to cancel trades. 		<ol style="list-style-type: none"> If no rejections contact Strate to verify if they can see the trades Check Exchange sign-on – correct if required Check Member Official and password – correct if required
Mon 09May11:08h00 to 08h30 Corrective window	<p>If <u>outstanding trades</u> from Friday, 06 May 2011, which need a equal and opposite to be done –</p> <p>Open up corrective window on BMA</p> <p>Create a equal and opposite on Management to cancel the trade</p>	<ul style="list-style-type: none"> Trades go into the unconfirmed file. Trade leg numbers to be received from Strate and trades to go into the unsettled file and reflect as cancelled. 	<ul style="list-style-type: none"> Trade legs not received from Strate 	<ol style="list-style-type: none"> Check unconfirmed file for rejections. If rejections picked up in unconfirmed file – check error – correct and resend If no rejections contact Strate to verify if they can see the trades Check Exchange sign-on – correct if required Check Member Official and password – correct if required
Mon 09May11:08h00 to 08h30 Corrective window	<p>If <u>outstanding trades</u> from Friday which need a corrective trade to be done –</p> <p>Open up corrective window on BMA</p> <p>Member/s to create corrective trades</p>	<ul style="list-style-type: none"> Trades go into the unconfirmed file. Trade leg numbers to be received from Strate and trades to go into the unsettled file. 	<ul style="list-style-type: none"> Trade legs not received from Strate 	<ol style="list-style-type: none"> Check unconfirmed file for rejections. If rejections picked up in unconfirmed file – check error – correct and resend If no rejections contact Strate to verify if they can see the trades Check Exchange sign-on – correct if required Check Member Official and password – correct if required
<p>Decision to commence trading at Mon 09May11:08h30</p> <p>If the decision is to roll-back to BTB at this stage –</p>				

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<ul style="list-style-type: none"> - Suspend bond instruments on Nutron - No trade legs received from Strate – Instruct members, where applicable to rebook on BTB when BTB is brought back up - Trade legs received from Strate – These trade legs will not reflect on BTB when BTB is brought back up – Clearing & Settlement to manage settlement manually with Strate/CSDPs/members 				
Mon 09May11:08h30 normal trading	Normal trading takes place Check Nutron Functionality – incoming view, matching, etc	<ul style="list-style-type: none"> • Trades go into the unconfirmed file. • Trade leg numbers to be received from Strate and trades to go into the unsettled file. 	<ul style="list-style-type: none"> • Trade legs not received from Strate 	<ol style="list-style-type: none"> 1) Check unconfirmed file for rejections. 2) If rejections picked up in unconfirmed file – check error – correct and resend 3) If no rejections contact Strate to verify if they can see the trades 4) Check Exchange sign-on – correct if required 5) Check Member Official and password – correct if required
<p>Depending on the circumstances the decision to roll-back after this point becomes more and more difficult.</p> <p>If the decision is to roll-back to BTB at this stage –</p> <ul style="list-style-type: none"> - Suspend bond instruments on Nutron - No trade legs received from Strate (at any stage) – Instruct members, where applicable to rebook on BTB when BTB is brought back up. - Trade legs received from Strate – These trade legs will not reflect on BTB when BTB is brought back up – Clearing & Settlement to manage settlement manually with Strate/CSDPs/members. - If the timing coincides with the same day window (with bringing BTB back up) – 11h00 to 13h30 – members and CSDPs may have to do CD transfers <p>If the decision is that Nutron stays in production and we fix any issues –</p> <ul style="list-style-type: none"> - Same day window – 11h00 to 13h30 – members and CSDPs may have to do manual CD transfers 				