Johannesburg Stock Exchange

Post-trade System

JSE Guidance Note

Volume PT201 – Guide to JSE Post-trade Services Conformance

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1.2 Document Information

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1.3 Revision History

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1.4 References

Volume PT01 – Post-trade EMAPI Common

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2 OVERVIEW

The purpose of this document is to provide clients with all the essential and detailed information needed to get the most out of the JSE Conformance Test Service introduced as part of the Post-trade solution.

The JSE Conformance Test Service allows clients to prove the interface between their systems and the JSE's Post-trade system. The tests cover a range of functional areas and ultimately prove client systems can interact and behave as specified with the core architecture. Some of the events tested are frequently experienced during the business day, while others are less frequently experienced.

The following documentation should be read in conjunction to these volumes.

- Volume PT00 Post-trade Services Overview
- Volume PT01 Post-trade EMAPI Common
- Volume PT02 Post-trade EMAPI Clearing
- Volume PT03 Post-trade Margining Methodology Specification (JSPAN)

3 SERVICE OVERVIEW

Clients are required to conform all software applications that they wish to connect to the production environment. The self-conformance policy has been introduced in order to facilitate the conformance process.

All software applications that will directly connect to the new JSE Post-trade system must be conformance tested.

The diagram below provides an overview of the Post-trade (Deal Management and Clearing) environment.



3.1 Conformance Test Environment

Conformance testing will be conducted in the Customer Testing Service (CTS) environment. Prior to the commencement of the conformance test service, the JSE completes a rigorous readiness assessment on its central systems and networks to ensure that customer testing is conducted in a stable environment. Clients are encouraged to complete a similar self-assessment so that they can optimise their allocated test sessions, and do not disrupt testing for other clients. The JSE will verify that a client is ready for the conformance test service during the technical readiness test to CTS, which is mandatory for all participating clients.

3.2 Mandatory Testing for Post-trade Functions Interfaces

Clients must test each of the functions they wish to access in production. For a detailed listing of the posttrade functions available to Trading Members, Clearing Members & Info subscribers via the Post-trade solution API please refer to the document below:

• ITaC Client-facing Functions and Interfaces on the ITaC web page (<u>Integrated Trading and Clearing</u> (<u>ITAC</u>)) under the "Post-trade Documentation" section.

Conformance testing of all messages related to the functions that a Client solution will cater for are mandatory, with the following exceptions:

- Deal & Position Management Function: QueryTradesReq message
- Risk Management Function: GetRiskArrayReq message

Clients may request exemption from messages they feel are not relevant to their offering, however this must be formally agreed to by the JSE and noted on their Conformance Test Report (for more detail please refer to section 3.7 of this document).

3.3 Reference Data for Conformance tests

For conformance, clients must use the Reference Data FTP flat-file as provided for the CTS environment.

For the CTS environment, the Reference Data FTP flat-files will be available for download via the JSE Information Delivery Portal (IDP). Clients must test against the JSE IDP service prior to go live.

Refer to the below documents available on the <u>ITaC webpage</u> for more information on the:

- Equity Derivatives Non-Live Data Products Specifications
- Currency Derivatives Non-Live Data Products Specifications
- Equity End of Day Data Service User Manual

3.4 High Volume Testing

The JSE is investigating the possibility of offering the following to clients:

• The provision of a High Volume Information service/test slot window to facilitate the testing of a client's applications to cope with a large increase in the volume and output rate at which market data is published.

For Post-trade this would refer to the pricing updates that will be received Intra-day and EOD, as part of these High Volume Tests.

3.5 Conformance Test Analysts (CTAs)

The JSE will assign a Customer Test Analyst (CTA) to assist clients with specific parts of their conformance tests and to produce the test reports at the end of each test.

Clients will be able to perform the majority of their testing independently and only contact the CTA when they are satisfied with their test run results and require CTA involvement to perform either a support function and/or run the end of test report.

CTAs will be able to perform the following support functions:

- 1. Collateral Management
- 2. CTA will run the end of Conformance test reports

3.6 Conformance Test Process

The conformance test process will be as follows:

- 1. Clients must complete and submit the Conformance Test Report prior to conformance. This report outlines the functions supported by the software application being tested and will confirm the scope of the conformance test required.
- 2. Once the Conformance Test Report has been agreed with the JSE, clients can book a conformance slot.
- 3. Clients must book a conformance slot with the JSE Client Services Centre team.
- Conformance test slots will be available weekly, on Tuesdays, Wednesdays and Thursdays that are business days for the JSE. I.e. should a public holiday occur on either of these days, conformance slots will not be available.
- 5. A booking is required to ensure a CTA is assigned to the conformance test. Clients must perform the self-conformance tests independently and only contact the CTA when they are satisfied with their test run results and require CTA involvement to perform either a support function and/or run the end of test report.
- 6. Clients cannot book more than one conformance slot per week.
- 7. Clients must complete all self-conformance tests within one JSE business day.
- The conformance tests that require CTA support must be performed within JSE business hours, i.e.
 07h00 19h00 SAST. In the event where these cannot be conducted within the same business day, the CTA will perform these with the client on the business day following the booked test slot.
- 9. Conformance test results will only be made available 24-48 hours after successful processing of the end of test report.
- 10. Clients who fail a conformance test will need to redo the full conformance test.
- 11. Clients must remain connected / logged in to the service throughout the conformance tests and should only disconnect if instructed to do so as part of the test. Any deviations from the test activities will result in a conformance failure.

3.7 Conformance Test Report

The conformance test report is an electronic document that can be completed by the client and returned to the JSE prior to Conformance. The client must:

- 1. Prior to conformance, complete and submit the Conformance Test Report to the JSE confirming the scope of functionality of the software application being tested.
- 2. The software application functionality must be agreed with the JSE.
- 3. The client can then update the agreed Conformance Test Report with the self-conformance test results and return this to the JSE as part of their conformance test.

Please refer to Customer Test Documentation Volume 202 – Post-trade system Conformance Test Report for further details.

3.8 Conformance Policy

It is mandatory to conform all software applications that clients wish to connect to the production environment. Any changes made to conformed software will result in a mandatory conformance test of the changed software.

In addition, any release of new functionality by the JSE could result in mandatory conformance, however not all releases will require conformance. The JSE will confirm per release if conformance is required.

4 CONFORMANCE TEST SCENARIOS

Detailed below are tests that a client must complete successfully to pass a conformance test.

Steps within each given scenario will apply to all type of participants and their solutions interfacing to the Post-trade system.

Execute each step as documented and record the results of the execution in the Conformance Test Report. Clients are responsible for including all relevant accurate information per execution step in the test report. Inaccurate information will result in a failed conformance test.

If the result of an execution step does not match the expected result, document the actual result attained in the Conformance Test Report and provide all relevant information to unique identify the execution step. E.g. Firm ID, Interface User ID, Trader Group, Trader, Instrument ID etc.

Do not disconnect or logoff between each step of the execution unless instructed to do so in the execution test. Failure to comply with this requirement will result in a failed conformance test.

4.1 High Level Conformance Test

High Level Breakdown			
	Conformance	Comments	
ADM	Admin Functions		
ADM1	Password Maintenance		
ADM2	Logon & Logout		
IS&RS	Information Subscription & Replay Requests		
IS1	Information Subscription Requests	Public Global Reference Data Flow	
		Account Event Flow	
		Risk Event Flow	
		Give Up Event Flow	
		Settlement Event Flow	
		Market Data Event Flow	
IS2	Manage Information Subscriptions		
RS3	Replay Service – Replay Requests		
MM1	Reference Data Maintenance		
MM1	Member Maintained – Reference Data		
RP1	Risk Parameter Maintenance		
RP1	Member Maintained – Risk Parameters		
PT1	Post-trade Conformance		
PT2	Deal & Position Management		
PT3	Commission Management		
PT4	Collateral Management		
PT5	Clearing Member Balancing		
PT6	Settlement Management		
EH1	Error Handling		
EH1	Error Handling		

4.2 Admin Conformance

Test C ID:	ase Gateway Description	Mandatory	Self- Conformance Test				
ADM1	001 Post-trade Gateway (RTC) Connect/Logon	Y	Self- Conformance Test				
Descr	ption:						
Establ passw	Establish a connection, Logon to the "RTC Post-trade Gateway" and change your password.						
Comn	Comment:						
Note:	that it is not required to Logon to RTC in order to	change the passw	/ord.				
Activi	ty Steps						
#	# Test Step Expected Result						
1.	Issue a ChangePasswordReq request message.	Receive a succe CdResponse me	essful essage				

4.2.1 **ADM1 001 Admin Functions – Password Maintenance**

4.2.2 ADM2 001 Admin Functions – Logon

Test C ID:	ase Gateway Description	Mandatory	Self- Conformance Test			
ADM1	001 Post-trade Gateway (RTC) Connect/Logon	Y	Self- Conformance Test			
Descr	iption:					
Establ	sh a connection, Logon to the "RTC Post-trade G	ateway".				
Comm	ient:					
The Ta	The TaxLogonReq message must be sent immediately after establishing the TCP/IP					
Activi	ty Steps					
#	# Test Step Expected Result					
1.	Establish a connection and issue a	Receive a succe	essful			
	TaxLogonReq request message.	TaxLogonRsp m	iessage			

4.2.3 ADM2 002 Admin Functions – Logout

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test
ADM1 002	Post-trade Gateway (RTC) Connect/Logon	Y	Self- Conformance Test
Description:			
Logout from th	e "RTC Post-trade Gateway".		

Comr	nent:	
Logou	It from RTC.	
Activi	ty Steps	
#	Test Step	Expected Result
1.	Issue a TaxLogoutReq message, which should terminate the session.	Receive a successful SimpleRsp message

4.3 Information Subscription Conformance

4.3.1 IS1 001 – IS1 006 Information Subscriptions – Request ONLY Current Values

Test Ca ID:	ase	Gateway Description	Mandatory	Self- Conformance Test
IS1 00 ⁴ IS1 003 IS1 004 IS1 004 IS1 006	1 2 3 4 5 6	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descri Stay lo snapsh	i ption: ogged i not (red	n and send a TaxSnapshotSubscribeReq mes questType =1) for the Event Flow	ssage, to reque	est a current
Comm The Re the req For sor	equest juested me eve	Type is ONLY for <u>current</u> values, no future up d events. ent flows, there may not be data until certain p	odates should b	be received for
RTC.			Ū	
RTC.	y Step	DS .		
RTC. Activit	y Step Test :	os Step E	xpected Resu	lt
RTC. Activit # 1.	Test : Estab	os Step E Ilish a connection S	xpected Resu	lt on
RTC. Activit 1. 2.	Estab Send for a s	DS Step E Ilish a connection S a TaxSnapshotSubscribeReq message, snapshot of the current Event Flow T m fc th d T sl th th th th th th th th th th	xpected Resu uccessful Logo eceive a succe axSnapshotSu nessage HEN TaxStartS nessage will be blowed by the o ne Event Flow. /hen all require ata has been s axEndSnapsho hould be receiv his message Ir	It pn essful bscribeRsp Chapshot received, data available on ed reference ent by RTC, a ot message red. adicates the end

	Repea	t the test for the following Event Flows:	
	•	PUBLIC_GLOBAL_REFERENCE_DA TA_FLOW	
	•	ACCOUNT_EVENT_FLOW	
4.	•	RISK_EVENT_FLOW	
	•	MARKETDATA_EVENT_FLOW	
	•	GIVEUP_EVENT_FLOW	
	•	SETTLEMENT_EVENT_FLOW	

4.3.2 IS1 007 – IS1 012 Information Subscriptions – Request ONLY Future Values

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test
IS1 007			
IS1 008			
IS1 010		Ň	Self-
IS1 011	Post-trade Gateway (RTC)	Y	Conformance Test
IS1 012			
IS1 013			

Description:

Stay logged in and send a TaxSnapshotSubscribeReq message, to request a snapshot of future updates for the required Event Flow

Comment:

The Request Type is **ONLY** for <u>future</u> values (requestType=2). The current values are not sent to the client.

Activity Steps

#	Test Step	Expected Result
1.	Establish a connection	Successful Logon
2.	Send a TaxSnapshotSubscribeReq message	Receive a successful TaxSnapshotSubscribeRsp message
		WHEN an update is made to the relevant Reference data
		THEN TaxStartSnapshot message will be received, followed by the available data.
		Once all data has been sent by RTC, a TaxEndSnapshot message should be received indicating the end of the transmission.

4.	Repeat the test for the following Event Flows:	
	 PUBLIC_GLOBAL_REFERENCE_DA TA_FLOW 	
	ACCOUNT_EVENT_FLOW	
	RISK_EVENT_FLOW	
	MARKETDATA_EVENT_FLOW	
	GIVEUP_EVENT_FLOW	
	SETTLEMENT_EVENT_FLOW	

4.3.3 IS2 001 Manage Information Subscriptions – Remove Subscription

Test C ID:	ase Gateway Description	Mandatory	Self- Conformance Test		
IS2 00	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Descr	iption:				
Remov sendin	Remove your Subscription to the " PUBLIC_GLOBAL_REFERENCE_DATA_FLOW " by sending a TaxRemoveSubscriptionReq.				
Comment:					
Stay logged on to the "RTC Post-trade Gateway",					
Activit	zy Steps				
#	Test Step	Expected Resu	lt		
1.	Send a TaxRemoveSubscriptionReq	message Receive a succe message	ssful SimpleRsp		

4.3.4 IS2 003 Manage Information Subscriptions –Current subscription with future updates

Test Ca ID:	Gateway Description	Mandatory	Self- Conformance Test		
IS2 003	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Descrip	tion:				
Re-Subscribe to the " PUBLIC_GLOBAL_REFERENCE_DATA_FLOW " by sending a TaxSnapshotSubscribeReq, to receive both current & future snapshots, i.e. requestType = "3".					
Comment:					
The requestType must be "3"; current and future updates should be received for the requested event.					
Activity Steps					
۲ #	est Step I	Expected Resu	lt		

1.	Send a TaxSnapshotSubscribeReq message	Receive a successful TaxSnapshotSubscribeRsp message
		A TaxStartSnapshot message will be received <u>immediately</u> , followed by the requested Reference data (as well as future updates).
		Once all required reference data has been sent by RTC, a TaxEndSnapshot message should be received indicating the end of the transmission.
		Confirm that both current and future updates were received

4.3.5 RS1 001 Replay Service – Request NO Future Updates

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
RS1 0	S1 001 Post-trade Gateway (RTC)		Y	Self- Conformance Test	
Descr	iption:		·	•	
Send update	Replay es.	Request to request retransmission of a spe	cific events, with	NO future	
Comn	nent:				
The R	eplay F	Request Type must be "0", only for events th	at support a repl	ay.	
Activi	vity Steps				
#	Test	Step	Expected Result		
1.	Send	a TaxReplayReq message	Receive a successful TaxReplayRsp		
			THEN TaxRepla message will be followed by the events.	ayStartEvent received, requested	
			When all require data has been s system, a TaxRo message should which indicates transmission.	ed reference ent by the eplayEndEvent be received the end of the	
			Confirm that NO	future events	

4.3.6 **RS1 002 Replay Service – Specific events**

Test ID:	Case	Gateway Description	Manda	atory	Self- Conformance Test
RS1 0	01	1 Post-trade Gateway (RTC)		,	Self- Conformance Test
Descr Send F	ription:	Request to request a specific range of sequence	d replays for	r a sner	ific event
withou	it issuin	g requests for New Segments (Replay request	ype = "1").	a spec	and event,
Comn	nent:				
The Replay Request Type must be "1", only for events that support a replay.					ay.
Activi	ty Step	DS			
#	Test	Step	Expected Result		
1.	Send	a TaxReplayReq message	Receive a successful TaxReplayReq message		essful nessage
			WHEN ar relevant F	n updat Referer	e is made to the nce data
			THEN TaxReplayStartEvent message will be received, followed by the requested Reference data.		
			Once all r has been TaxRepla should be the end o	equire sent b yEndE receiv f the tra	d reference data y the system, a vent message red indicating ansmission.

4.3.7 RS1 003 Replay Service – Specific events

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
RS1 0	01	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descr	iption:				
Send Replay Request to request retransmission of a specific events, without issuing requests for New Segments (requestType = "2").					
Comn	Comment:				
The Replay Request Type must be "2", only for events that support a replay.					
Activity Steps					
#	Test	Step	Expected Resu	lt	

1.	Send a TaxReplayReq message	Receive a successful TaxReplayRsp message
		WHEN an update is made to the relevant Reference data
		THEN TaxReplayStartEvent message will be received, followed by the requested Reference data.
		Once all required reference data has been sent by the system, a TaxReplayEndEvent message should be received indicating the end of the transmission.
		Confirm that BOTH future and current updates were replayed.

4.4 Reference Data Maintenance – Member Maintained

4.4.1 MM1 001 & MM1 002 Ref data Maintenance – Add Member Client (Resident & Non-Resident)

Test ID:	Case	Gateway Description	Mandatory Self- Conformance Test Self-		
MM1 (MM1 (001 002	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descr	Description:				
Comn	nent:	est to Add a Resident & Non Resident Men	ber Client.		
Do <u>no</u> memb	Do <u>not</u> Enable the new member client until it has been linked to the correct clearing member, as the <u>Member object</u> will not be published.				
Activi	tv Stor	ne			
ACUVI		5			
#	Test	Step I	Expected Resu	lt	
# 1.	Test Send mess	Step I an CdAddRtcMemberClientReq I age, for a Resident Member Client I (0) I	Expected Resu Receive a succe CdAddRtcMemb nessage Confirm that the lid NOT publish <i>I</i> ember Client.	It essful berClientRsp Member object with the new	

4.4.2 MM1 003 & MM1 004 - Reference Data Maintenance – Add Member Client Clearing Link (Resident & Non-Resident)

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test		
MM1 (MM1 (003 004	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Description: Send a request to Add the link between the Member Client, and the required Clearing Member for a Resident & Non Resident Member Client.						
Comn The m new N object	n ent: Iember Iember is publ	client must be linked to the required clearin Client, to ensure that the new Member Clie ished.	g member prior to ent will be seen w	o enabling the hen the Member		
Activi	ty Step	os				
#	Test	Step	Expected Resu	lt		
1.	Send CdAd	a dRtcMemberClientClearingLinkReq	Receive a succe CdResponse	essful		
	to the	age, to link the Resident Member Client required Clearing Member.	Receive updates	s for the		
	to the	age, to link the Resident Member Client required Clearing Member.	Receive updates following events	s for the :		
	to the	age, to link the Resident Member Client required Clearing Member.	Receive updates following events • Position	s for the : Account		
	to the	age, to link the Resident Member Client required Clearing Member.	Receive updates following events • Position • Collater	s for the : Account al Account		
	to the	age, to link the Resident Member Client required Clearing Member.	Receive updates following events • Position • Collater • Risk No	s for the : Account al Account de		
	to the	age, to link the Resident Member Client required Clearing Member.	Receive updates following events • Position • Collater • Risk No Confirm that the did NOT publish Member Client.	s for the Account al Account de <u>Member object</u> with the new		

4.4.3 MM1 005 & MM1 006 - Reference Data Maintenance – Enable Member Client (Resident & Non-Resident)

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test	
MM1 005 MM1 006	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Description: Send a reque Member Clie	est to Enable the relevant Member Client for a nt.	Resident & N	on Resident	
Comment: The member client must be linked to the required clearing member prior to performing this Test Case, to ensure that the new Member Client will be visible when the Member object is published.				
Activity Step	DS			

#	Test Step	Expected Result
1.	Send a request to Enable the relevant member client by sending a, CdEnableDisableRtcMemberClientReq message.	Receive a successful CdResponse Message
		Receive updates for the following events:
		Member
		Position Account
		Confirm that the Member object DID publish <u>with</u> the new Member Client.
2.	Repeat scenario and send a CdEnableDisableRtcMemberClientReq message, to enable the new Non-Resident Member Client.	Confirm that BOTH Member Clients are now, AND that the Member events were received.

4.4.4 MM1 007 - Reference Data Maintenance – Update Member Client

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
MM1 (007	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send	a reque	est to Update the relevant Member Client.		
Comn	nent:			
Send a and co	a reque	est to Update one of your existing Member Cl hat the new updates were visible when the M	ients (Resident/ lember object is	Non-Resident), published.
Activi	tv Ster	20		
	., 0.0	55		
#	Test	Step	Expected Resu	lt
# 1.	Test Send mess field/(Step I a CdUpdateRtcMemberClientReq I age, with an update to the relevant I s). I	Expected Resu Receive a succe CdResponse Me	It essful essage
# 1.	Test Send mess field/(Step I a CdUpdateRtcMemberClientReq I age, with an update to the relevant I s). I	Expected Resu Receive a succe CdResponse Me Receive updates following events	It essful essage s for the :
# 1.	Test Send mess field/(Step I a CdUpdateRtcMemberClientReq I age, with an update to the relevant I s). I	Expected Resu Receive a succe CdResponse Me Receive updates following events • Member	It essful essage s for the :

4.4.5 **MM1 008 - Reference Data Maintenance – Disable Member Client**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test
------------------	---------------------	-----------	------------------------------

MM1 (800	Post-trade Gateway (RTC)	Y Self- Conformance Test			
Descr	iption:	et to Disable the selector Marshar Olicet				
Comn	a reque nent:	est to Disable the relevant Member Client.				
Send and co	a reque	est to Disable one of your existing Member (hat the new updates were visible when the	Clie Me	ents (Resident/ mber object is	Non-Resident), published.	
Activi	ty Step	os				
#	Test	Step	E>	cpected Resu	lt	
1.	Send memi CdEn mess	a request to Disable the relevant per client by sending a, ableDisableRtcMemberClientReq age.	Re Co	eceive a succe dResponse Me	ssful essage	
			Re fol	eceive updates llowing events:	for the	
				Member		
				Position	Account	
			Co DI up Mo	onfirm that the D publish with odates (showin ember Client).	Member object the relevant g the disabled	
2.	Enab this T (CdEr mess	the Member Client upon completion of est Case using the same message nableDisableRtcMemberClientReq	Re Co	eceive a succe dResponse Me	ssful essage	
	mess	age).	Re fol	eceive updates	for the	
				Member		
				Position	Account	
			Co DI up Mo	onfirm that the D publish with odates (showin ember Client).	Member object the relevant g the disabled	
			No te: su	ote: Not require st case but req bsequent test	ed to pass this juired as input to cases.	

4.4.6 MM1 009 - Reference Data Maintenance – Add Cash Account

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test	
MM1 009	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Description:				
Send a reque	Send a request to Add the relevant Cash Account.			

Comr Memt	nent: pers can ONLY add one Cash Account per curre	ncy per client.
Activ	ity Steps	
#	Test Step	Expected Result
1.	Send a CdAddCashAccountReq message.	Receive a successful CdResponse Message
		Receive the CashAccount reference data entity on the "Public_Global_Reference_Da ta_Flow":

4.4.7 MM1 010 - Reference Data Maintenance – Update Cash Account

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
MM1 0	010	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Update the relevant CashAccount.		
Comm	nent:			
The C	ashAc	count reference data entity will be published o	on the	
"Public_Global_Reference_Data_Flow".				
	<u> </u>	Dal_Reference_Data_Flow .		
Activit	ty Step	Data_Flow . DS		
Activit #	ty Step	Step	xpected Resu	lt
Activit # 1.	ty Step Test	Sal_Reference_Data_Flow . Ss Step a CdUpdateCashAccountReq message. R	xpected Resu eceive a succe dResponse Me	It essful essage

4.4.8 MM1 011 & MM1 012- Reference Data Maintenance – Add Position Account (Member & Client)

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test		
MM1 011 MM1 012	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Description: Send a reque Type: "MAIN	Description: Send a request to Add the relevant PositionAccount for Member (Position Account Sub				
Comment:					
Position Accounts are automatically generated by RTC, however Trading Members can also create PositionAccount. (Please refer to PT02 – Post-trade EMAPI Clearing for more details)					
Activity Steps					

#	Test Step	Expected Result
1.	Send a CdAddRtcPositionAccountReq message.	Receive a successful CdAddRtcPositionAccountRsp message Receive the PositionAccount message, which is published on
		"Public_Global_Reference_Da ta_Flow".
2.	Repeat scenario send a CdAddRtcPositionAccountReq message, for Client.	

4.4.9 MM1 013 & MM1 014 - Reference Data Maintenance – Add Sub Account (Member & Client)

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test		
MM1 (013	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Descr	iption:					
Send Reque	Send a request to Add the relevant Sub Account for Client, using the Position Account Request message (Position Account Sub Type: " SUB "). Note: Authorization from the JSE is required before position sub accounts can be created.					
Comn	nent:					
Ensur	e that p	ositionAccountSubType=3 ("SUB") is used.				
Activi	ty Step	DS 21				
#	Test	Step E	Expected Resu	lt		
1.	Send	an CdAddRtcPositionAccountReg	Receive a succe			

4.4.10 **MM1 015 - Reference Data Maintenance – Disable Position Account**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test	
MM1 015	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Description:				
Send a request to Disable the relevant Position Account for a Client/Member.				

Com Positi	Comment: Position Accounts cannot be disabled until all positions have been closed out.				
Activ	ity Steps				
#	Test Step	Expected Result			
1.	Send a CdEnableDisableRtcPositionAccountReq message.	Receive a successful CdEnableDisableRtcPositionAcc ountRsp message			
		Receive the PositionAccount message, which is published on the "Public_Global_Reference_Da			

4.4.11 MM1 016 - Reference Data Maintenance – Enable Position Account

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
MM1 (016	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Enable the relevant PositionAccount for	a Client/Memb	er.
Comn	nent:			
Activi	ty Step	os		
#	Teat			
	Test	Step	xpected Resu	lt

4.5 Risk Parameter Maintenance – Member Maintained

4.5.1 **RP1 001 Risk Parameter Maintenance – Set Risk Limit for a Trading Member**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test		
RP1 001	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Description	Description:				
Send a request to Set the relevant Risk Limit for Trading Member.					
Comment:					
CMs can set a lower value than the global value of their TMs risk nodes.					

Activity Steps					
#	Test Step	Expected Result			
1.	Send a CdSetTradingMemberRiskLimitReq message, for a Trading Member .	Receive a successful CdResponse message Receive a RiskNodeEvent with the updated risk limit.			

4.5.2 **RP1 002 Risk Parameter Maintenance – Set Risk Limit for a Client**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
RP1 0	02	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Set the relevant Risk Limit for Client .		
Comm	nent:			
TMs c	an set	higher value than the global value.		
Activi	ty Step	os		
#	Test	Step	Expected Resu	lt
1.	Send	a CdSetClientRiskLimitReq message, for	Receive a succe	essful
	a Clie	ent.	CdResponse me	essage
			Receive a RiskN the updated risk	lodeEvent with limit.

4.5.3 RP1 003 Risk Parameter Maintenance – Set Additional Margin Percentage for a Trading Member

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
RP1 0	03	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:		-	
Send a	a reque	est to Set the relevant Additional Margin Perce	entage for Trad	ing Member.
Comn	nent:			
CMs o	an set	a higher value than the global value on their 7	ſMs.	
Activi	ty Step	DS		
#	Test	Step E	xpected Resu	lt
1.	Send a CdSetTadingMemberAMPercentageReq		Receive a successful CdResponse	
mess		je, for a Trading Member . Receive a RiskNo the updated Addit Percentage.		lodeEvent with litional Margin

4.5.4 **RP1 004 Risk Parameter Maintenance – Set Additional Margin Percentage for a Client**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
RP1 0	04	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Set the relevant Additional Margin Perce	entage for Clier	nt.
Comm	nent:	U		
TMs c	an set	a higher value than the global value.		
Activi	ty Step	os g		
#	Test	Step E	xpected Resu	lt
1.	. Send a CdSetClientAMPercentageReq message, for a Client.		Receive a succe CdResponse	essful
		A	Receive a RiskN	lodeEvent with
		ti F	he updated Add Percentage.	litional Margin

4.5.5 **RP1 005 Risk Parameter Maintenance – Set Minimum Cash Limit**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
RP1 0	05	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Set the relevant Minimum Cash Limit fo	r TM/Client.	
Comm	nent:			
CM & higher	TM ca	n set the minimum limit to be covered in cash hat the clearing house (JSE). TM sets a limit h	within the globa higher than the (al. CM sets a CM.
Activi	ty Step	DS		
#	Test	Step E	Expected Resu	lt
1.	Send for a	a CdSetMinimumZARLimitReq message, F Trading Member.	Receive a succe CdResponse	essful
		F "	Receive updates Settlement_Ev	s on the ent_Flow ".

4.6 Deal & Position Management

4.6.1 **PT1 001 Deal Management – Accumulate Trades**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test
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PT1 0	01	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Desci	ription:					
Send	a reque	est to accumulate a number of trades into a sir	ngle trade.			
NB Ne you ha	Comment: NB NOTE: Ensure that you have a 2 House Sub account Trades that match. Ensure that you have subscribed to the Account_Position_Event_Flow to receive future updates (request type: 2 or 3)					
Activity Steps						
Activ	ity Step	: 2 or 3). os				
Activ	ity Step	: 2 or 3). os Step E	xpected Resu	lt		

4.6.2 PT1 002 Deal Management – Modify Trade Sub Account

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT1 0	02	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to modify the Sub Account for a specific T	rade.	
Comm	nent:	· · · ·		
Move have s type: 2	a Trade subscril 2 or 3).	e from one House Sub account to a House M bed to the Account_Position_Event_Flow, to	ain account. En receive future u	sure that you pdates (<mark>reques</mark> t
Activi	ty Step	DS		
#	Test	Step I	Expected Resu	lt
1.	Send	a ModifyTradeSubAccountReq message.	Receive a succe ModifyTradeSub nessage.	essful AccountReq
		F	Receive updates Account_Posit	s the t ion_Event ".

4.6.3 **PT1 003 Deal Management – Assign Trades**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test		
PT1 003	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Description:					
Send a request to Assign Trade from one TM to another.					

Comment:

NB NOTE: Assign Trade from one TM House Main account to another TM House Main account.

Actioning of the assigned trade must be done within the same day, or the system will remove them. Ensure that you have subscribed to the Account_Position_Event_Flow & GiveUp_Event_Flow, to receive future updates (request type: 2 or 3).

Activity Steps

#	Test Step	Expected Result
		Receive a successful ResponseMessage.
1.	Send an AssignTradesReq message.	Confirm that the trade was NOT margined, as it has not yet been approved.
		Initiator and Recipient will receive the "GiveUp_Event_Flow".

4.6.4 **PT1 004 Deal Management – Approve Give Up**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT1 0	04	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Approve an assigned or Tripartite Trade		
Comn	nent:			
Send a subsci	a reque ribed to	est to Approve an assigned or Tripartite Trade the Give Up Event, to receive future updates	e. Ensure that yes (request type:	ou have 2 or 3).
Activi	ty Step	DS		
#	Test	Step E	Expected Resu	lt
		F	Receive a succe	essful
		•	ResponseMessa	age
1.	Send	an ApproveGiveUpReq message.	Receive the	
		"	GiveUp_Event	Flow" & the
		V	Account_Posit v".	tion_Event_Flo

4.6.5 **PT1 005 Deal Management – Allocate Trade from House Main to Client Main**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test	
PT1 005	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Description:				
Send a reque	est to Allocate Trade from own account (full or	partial) to a clie	ent account.	
Comment:				
NB NOTE: Allocate Trade from House Main account to Client Main account.				
Ensure that you have subscribed to the Account Event Flow, to receive future updates				

(requestType: 2 or 3).

Activity Steps				
#	Test Step	Expected Result		
		Receive a successful AllocateTradeRsp message.		
1.	Send an Allocate I radeReq message.	Receive updates post the allocation on the "Account_Position_Event".		

4.6.6 **PT1 006 Deal Management – Correct Principal**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT1 0	06	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:		-	
Send a	a reque	est to Correct Principal that has been assigne	d to the wrong (Client.
Comm	nent:			
NB NC Sum/N Ensure update	DTE: P Main ac e that y es (requ	erform the Correct Principal from the Client M count. you have subscribed to the Account_Position_ uest type: 2 or 3).	lain account to	the House receive future
Activi	ty Step	DS		
#	Test	Step E	Expected Resu	lt
1	Send	a CorrectPrincipalReg message	Receive a successful CorrectPrincipalRsp message.	
	Send a Correctrinciparted message.		Receive updates post the allocation on the "Account_Position_Event ".	

4.6.7 **PT1 007 Deal Management – Allocate Trade from House Sub to Client Main**

Test (ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
PT1 00)7	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descri	ption:				
Send a	a reque	est to Allocate Trade from own account (full o	or partial) to a clie	ent account.	
Comm	ent:				
NB NO	DTE: A	llocate Trade from House Sub account to Cli	ent Main accour	nt.	
Ensure that you have subscribed to the Account Event Flow, to receive future updates (requestType; 2 or 3).					
Activit	Activity Steps				
#	Test	Step	Expected Resu	lt	

4.6.8 **PT1 008 Deal Management – Correct Allocation Error**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
PT1 00	08	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descri	iption:			•	
Send a	a reque	est to Correct an Allocation that has been ass	gned to the wro	ong Client.	
Comm	nent:				
NB NC the sar Please prior to Account type: 2	NB NOTE: Perform Correct Allocation Error from Client Main to another Client Main within the same TM. Please ensure that Test Case PT1 001 Allocate Trade has been successfully completed prior to executing this Test Case. Ensure that you have subscribed to the Account_Position_Event_Flow & Trade Position Event, to receive future updates (request type: 2 or 3)				
Activit	ty Step	05			
#	Test	Step E	Expected Resu	lt	
1.	Send	a CorrectAllocationErrorReq message.	Receive a succe CorrectAllocatio nessage. Receive updates	essful nErrorRsp s post the	
			Ilocation on the Account_Posit	e tion_Event".	

4.6.9 **PT1 009 Deal Management – Tripartite Allocation**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
PT1 00	09	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descri	iption				
Send a	a reque	est to Tripartite Allocate for another member'	s client.		
Comm	nent:				
NB NC TM's C	NB NOTE: Perform a Tripartite Allocation from one TM's House Main account to another TM's Client Main account.				
Actioning of the tripartite trade must be done within the same day, or the system will remove them. Ensure that you have subscribed to the GiveUp_Event_Flow, to receive future updates (request type: 2 or 3).					
Activity Steps					
#	Test	Step	Expected Resu	lt	

		Receive a successful TripartiteAllocationRsp message.
1.	Send a TripartiteAllocationReq message.	Confirm that Risk was not moved until approval took place.
		Receive updates on the "GiveUp_Event_Flow".

4.6.10 PT1 010 Deal Management – Cancel Give Up

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT1 0	10	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send	a reque	est to Cancel assigned or Tripartite Trade.		
Comn	nent:			
NB NC the ca Send a to the	DTE: E incellati a reque <u>Give U</u>	nsure that you have a Tripartite Trade in the ion. est to Cancel assigned or Tripartite Trade. Er Ip Event, to receive future updates (request t	correct GiveUp nsure that you ha ype: 2 or 3).	State to perform
Activi	ty Step	DS		
#	Test	Step	Expected Resu	lt
1.	Send	a CancelGiveUpReq message.	Receive a succe ResponseMessa Confirm that the Give Up Event I where status is ' Receive updates " GiveUp_Event	essful age e recipient of the has a new Event 'CANCELLED''. s on the _ Flow ''.

4.6.11 PT1 011 Deal Management – Reject Give Up

#	Test	Step	Expected Resu	lt	
Activi	Activity Steps				
Send a request to Reject an assigned or Tripartite Trade. Ensure that you have subscribed to the Give Up Event, to receive future updates (request type: 2 or 3).					
Comment: NB NOTE: Ensure that you have a Tripartite Trade in the correct GiveUp State to perform the rejection.					
Descr Send a	r iption: a reque	est to Reject an assigned or Tripartite Trade.			
PT1 0	11	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	

4.7 **Position Management**

4.7.1 **PT1 012 Position Management – Modify Position Sub Account**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT1 0 ⁻	12	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to modify the Sub Account for a specific Po	osition.	
Comm	nent:			
NB NC	DTE: E	nsure that you have a Trade on the House Ma	ain account.	
Move subsci update	a Posit ribed to es (<mark>req</mark> u	ion from one set of house accounts to anothe the Account_Position_Event_Flow & Trade I uest type: 2 or 3).	r. Ensure that y Position Event,	ou have to receive future
Activi	ty Step	DS		
#	Test	Step E	Expected Resu	lt
1.	Send mess	a ModifyPositionSubAccountReq age to the House Sub account.	Receive a succe ModifyPositionS nessage. Receive updates	essful ubAccountRsp s on the
		"	Account_Posit	ion_Event".

4.7.2 **PT1 013 Position Management – Exercise Option Position**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test
PT1 013	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Description	:		
Send a requ	est for early exercise of an option position.		
Comment:	· · ·		
NB NOTE: E	insure that you have an Option Trade.		
Send a requ	est for early exercise of an option position. Er	sure that you ha	ave subscribed
to the Account Event Flow, to receive future updates (requestType: 2 or 3).			
Activity Steps			
# Test	Step	Expected Resu	lt

1.	Send an ExerciseOptionPositionReq message.	Receive a successful ExerciseOptionPositionRsp message.
		Receive updates on the "Account_Position_Event".

4.7.3 **PT1 014 Position Management – Abandon Option Position**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT1 0	14	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to abandon an option position.		
Comn	nent:			
NB NC	DTE: E	nsure that you have an Option Trade.		
Send a to the	a reque Accour	est for early exercise of an option position. En nt_Position_Event_Flow, to receive future upo	sure that you had ates (request t	ave subscribed ype: 2 or 3).
Activi	ty Step	DS		
#	Test	Step I	Expected Resu	lt
1.	Send mess	an AbandonOptionPositionReq age.	Receive a successful AbandonOptionPositionRsp message. Receive updates on the "Account_Position_Event".	

4.8 Commission Management

4.8.1 **PT2 001 Commission Management – Add Commission**

Test (ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
PT2 00	01	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descri	iption:				
Send a	a reque	est to Add Commission from Initiating TM to	the Destinatior	n TM.	
Comm	nent:				
This fu	This function can be executed by both a TM & CM. Ensure that you have subscribed to				
the Acc	the Account_Event_Flow to receive future updates (request type: 2 or 3).				
Activit	Activity Steps				
#	Test	Step I	Expected Resu	lt	

4.8.2 **PT2 002 Commission Management – Cancel Commission**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
PT2 0	02	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descr	iption:				
Send a	a reque	est to Cancel Commission assigned to the De	estination TM.		
Comn	nent:				
The In the sa receiv	iitiating me bus e future	TM can perform a cancellation on an "Add C siness day. Ensure that you have subscribed e updates (request type: 2 or 3).	Commission" req to the Account_	uest sent within Event_Flow to	
Activi	ty Step	DS			
#	Test	Step	Expected Resu	lt	
Receive a su ResponseMe			Receive a succe ResponseMessa	successful Message	
1.	Send a CancelCommissionReq message.		Receive the CommissionEvent , published on the Account_Event_Flow.		

4.8.3 **PT2 003 Commission Management – Reject Commission**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT2 0	03	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to Reject Commission assigned to the Init	iating TM.	
Comn	nent:			
The D the sa receiv	estinati me bus e future	ion TM can reject an "Add Commission" requ siness day. Ensure that you have subscribed e updates (request type: 2 or 3).	est sent by the I to the Account_	nitiator within Event_Flow to
Activi	ty Step	DS		
#	Test	Step	Expected Resu	lt
			Receive a successful ResponseMessage	
1.	Send a RejectCommissionReq message.		Receive the CommissionEvent , published on the Account_Event_Flow.	

4.9 Collateral Management

IMPORTANT NOTE:

4.9.1 The JSE will be facilitating the conformance testing of collateral process with CLEARING MEMBERS by using a predetermined member client authorised for securities and FOREX collateral. This client will be loaded as part of a trading member under the control of the JSE conformance test team. Details of this setup will be made available to Clearing Members leading up to their conformance test slot.PT3 001 Collateral Management – Retrieve Allowed ZAR

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
РТ3 0	01	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a give to	a reque	est to Retrieve the ZAR amount for the allow collateral.	ed FX Collateral	a Member can
Comn	nent:			
Ensur Accou	e that y int_Pos	vou have subscribed to the Settlement_Even sition_Event_Flow to receive future updates	t_Flow & (request type: 2 o	or 3).
Activi	ty Step	DS		
#	Test	Step	Expected Resu	lt
1.	Lister mess the da	sten for the ReadyConfirmAvailableFXEvent essage which will be published at the end of e day.		nt_Flow
2.	2. Send a GetRequestsForFXCollateralReq message.		Receive a succe GetRequestsFor p message, which array of the colla Receive updates "Account_Posit	essful rFXCollateralRs ch will include an ateral amounts s on the tion_Event".

4.9.2 **PT3 002 Collateral Management – Retrieve Allowed ZAR**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT3 00	02	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	Description:			
Send a	a reque	est to Register the FX Collateral amount for e	ach Member/Cli	ent.
Comm	nent:			
Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type: 2 or 3).				
Activity Steps				
#	Test	Step I	Expected Resu	lt

1.	Send a RegisterFXCollateralReq message.	Receive a successful RegisterFXCollateralRsp message, which will include an array of the collateral amounts
		Receive the "Account_Position_Event_Flow".

4.9.3 **PT3 003 Collateral Management – Retrieve withdrawals (Intraday)**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
РТ3 0	3 003 Post-trade Gateway (RTC)		Y	Self- Conformance Test
Descr	iption:			
Send a	a reque	est to retrieve all withdrawals that require co	nfirmation (intrad	ay).
Ensur Accou	e that y	rou have subscribed to the Settlement_Even ition_Event_Flow to receive future updates	nt_Flow & (request type: 2 o	or 3).
ACtivi	Activity Steps			
#	Test Step Expected Result		lt	
1.	Lister mess	n for the WithdrawalNotificationEvent age which will be published intra-day.	Sent via the Settlement_Event_Flow message	
2.	Send	a GetPaymentAdvicesReq message.	esReq message. Receive a successful GetPaymentAdvicesRsp message, which will be "paged" which indicates whether or not there is more requests that need to be retrieved. Receive the "Account Position Event Flow	

4.9.4 **PT3 004 Collateral Management – Confirm/Reject one or more withdrawals (Intraday)**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT3 00	04	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descri	iption:			
Send a	a reque	est to confirm or reject one or more withdraw	als (intraday).	
Comm	nent:			
Ensure that you have subscribed to the Settlement_Event_Flow & Account_Position_Event_Flow to receive future updates (request type: 2 or 3).				
Activity Steps				
#	Test	Step I	Expected Resu	lt

1.	Send a ConfirmWithdrawalsReq message, which includes the list of withdrawals that have	Receive a successful ResponseMessage
	been "Confirmed"/"Rejected".	Receive the "Account_Position_Event_Flow.

4.9.5 **PT3 005 Collateral Management – Confirm/Reject ALL withdrawals (Intraday)**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test		
PT3 0	05	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Descr	iption:					
Send a	a reque	est to confirm or reject ALL withdrawals (intra	day).			
Comn	nent:					
Ensure Accou	Ensure that you have subscribed to the Settlement_Event_Flow & Account Position Event Flow to receive future updates (request type: 2 or 3).					
Activity Steps						
#	Test	Step I	Expected Resu	lt		
1.	Send which been	a ConfirmWithdrawalsReq message, includes the list of withdrawals that have "Confirmed"/"Rejected".	Receive a successful ResponseMessage Receive the			
		•	Account_Position	on_Event_Flow.		

4.10 Clearing Member Balancing

4.10.1 **PT4 001 CM Balancing – CM1 – Confirm Balance (End of Day)**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test	
PT4 0	01	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Descr	iption:		-		
Send a Day).	a reque	est to whether or not the CM balanced for the	Cm Balancing1	Event (End of	
Comm	nent:				
Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type; 2 or 3).					
(reque	st type	: 2 or 3).			
Activit	est type ty Step	: 2 or 3). os			
Activit #	ty Step Test	: 2 or 3). os Step E	xpected Resu	It	

4.10.2 **PT4 002 CM Balancing – CM2 – Confirm Balance (End of Day)**

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
PT4 0	02	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Descr	iption:			
Send a Day).	a reque	est to whether or not the CM balanced for the	Cm Balancing2	Event (End of
Comn	nent:			
Ensure (reque	e that y est type	<pre>rou have subscribed to the Settlement_Event : 2 or 3).</pre>	t_Flow to receive	e future updates
Activity Steps				
#	Test	Step	Expected Resu	lt
#	Test : Lister which	Step	Expected Resu Sent via the Settlement_Even message Containing the MemberBalance which provides a per TM.	It nt_Flow 2 message, a summary list

4.11 Settlement Management

4.11.1 PT5 001 Settlement Management – Retrieve Settlement Instructions (ZAR/FX)

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test	
PT5 001	Post-trade Gateway (RTC)	Y	Self- Conformance Test	
Description:				
Send a request to retrieve the relevant settlement instructions (ZAR/FX).				
Comment:				
Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type: 2 or 3).				
Note: for the purpose of conformance testing, this can be run post EOD to guarantee the receipt of Settlement Instructions.				

Activity Steps				
#	Test Step	Expected Result		
2.	Send a GetSettlementInstructionsReq message, which will be in "PENDING" status until it's been confirmed.	Receive a successful GetSettlementInstructionsRsp message.		

Error Handling

4.11.2 EH1 001 Logon – Suspension/Un-Suspension

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test
EH1 0	001	Post-trade Gateway (RTC)	Y	Supported Test
Desci	ription:			
Verify	Logon	after suspension or un-suspension of Interf	face User ID.	
Comr	nent:			
Call C	ustome	er Support to book time for executing this te	est with a CTA.	
ACtivi	ity Step	DS		
#	Test	Step	Expected Re	sult
1.	. Remain logged in to all interfaces/services Interface User ID (Con suspended Request CTA to suspend Interface User ID (Comp ID)		Interface User ID (Comp ID) suspended	
2.	Establish a connection and Logon to the Lapplicable Gateway(s).			cted.
3.	Reco	rd the details of the TaxLogonReq failure	Interface Use	er ID (Comp ID)
	in the	Conformance Test Report	Error Respor	se received
4.	Term	inate all client connections.	Interface User ID (Comp ID) un-	
	Requ (Com	est CTA to un-suspend Interface User ID p ID)	suspended	
5.	Establish a connection and Logon to the Logon(s) successful. applicable Gateway(s).		cessful.	
6.	Reco succe	rd the details of the TaxLogonReq ess Conformance Test Report	Interface Use	er ID (Comp ID)

4.11.3 EH1 003 Allocate to invalid account

Test Case ID:	Gateway Description	Mandatory	Self-Conformance / Supported Test		
EH1 003	Post-trade Gateway (RTC)	Y	Supported Test		
Description:					
User attempts to allocate a trade to an account that is either inactive / invalid (to the Risk Node e.g. "HOUSE" instead of the actual account).					

Comn	nent:				
NB NG invalic This te disabl	NB NOTE: Ensure that you have a Trade on the House Main account, and allocate to an invalid account e.g. House Sub account. This test case is applicable if it can be supported by a client. I.e. the client is able to disable client initiated messages. This test is mandatory unless agreed with the JSE.				
Activi	Activity Steps				
#	Test Step	Expected Result			
1.	Establish a connection and Logon using the TaxLogonReq to the applicable Gateway.	Successful TaxLogonRsp.			
2.	Attempt to Allocate Trade to an invalid account using the AllocateTradeReq message, (either to HOUSE account or to an account that has been suspended).	Receive a ResponseMessage with the relevant error code.			

4.11.4 EH1 004 Incorrect System State

Test ID:	Case	Gateway Description	Mandatory	Self-Conformance / Supported Test	
EH1 0	004	Post-trade Gateway (RTC)	Y	Self-Conformance Test	
Desci	ription:				
User a	attempt	s to send CM Balance message, while the	system is in a s	state of "OPEN"	
This is a Self-Conformance Test Case, therefore no JSE assistance required here.					
Comment:					
This test case is applicable if it can be supported by a client. I.e. the client is able to disable client initiated messages. This test is mandatory unless agreed with the JSE.					
Activi	ity Step	DS			
#	Test	Step	Expected Re	sult	
1.	Estab applic	lish a connection and Logon to the cable Gateway.	Successful L	ogon.	
2.	Attem syste	npt to send a CM Balance when the mis in an " OPEN " state.	Receive a Re with the relev	esponseMessage vant error code.	

4.12 Optional Test Cases

4.12.1 **PT1 015 Deal Management – Query Trades**

Test Case ID:	Gateway Description	Mandatory	Self- Conformance Test		
PT1 015	Post-trade Gateway (RTC)	Y	Self- Conformance Test		
Description:					
Send a request to query trades from previous days.					
Comment:					
Send a request to query trades from previous days. If the "has More" flag has been set in the response, the request must be resubmitted as there are too many records being returned.					
Activity Steps					

#	Test Step	Expected Result
1.	Send a QueryTradesReq message.	Receive a successful QueryTradesRsp message

4.12.2 RP1 006 Risk Management – Get Risk Array

Test ID:	Case	Gateway Description	Mandatory	Self- Conformance Test
RP1 0	06	Post-trade Gateway (RTC)	Y	Self- Conformance Test
Description:				
Send a request to query trades from previous days.				
Comment:				
Send a request to query trades from previous days. If the "has More" flag has been set in the response, the request must be resubmitted as there are too many records being returned.				
Activity Steps				
#	Test	Test Step Expected Result		
1.	Send a GetRiskArrayReq message.		Receive a successful GetRiskArrayRsp message	