Johannesburg Stock Exchange

Post-trade System

JSE Guidance Note
Volume PT201 – Guide to JSE Post-trade Services Conformance

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1 DOCUMENT CONTROL

1.1 Table of Contents

1.2   Document Information

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1.3   Revision History

Date	Version	Sections	Description
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1.4   References

Volume PT01 – Post-trade EMAPI Common

1.5   Contact Details

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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.
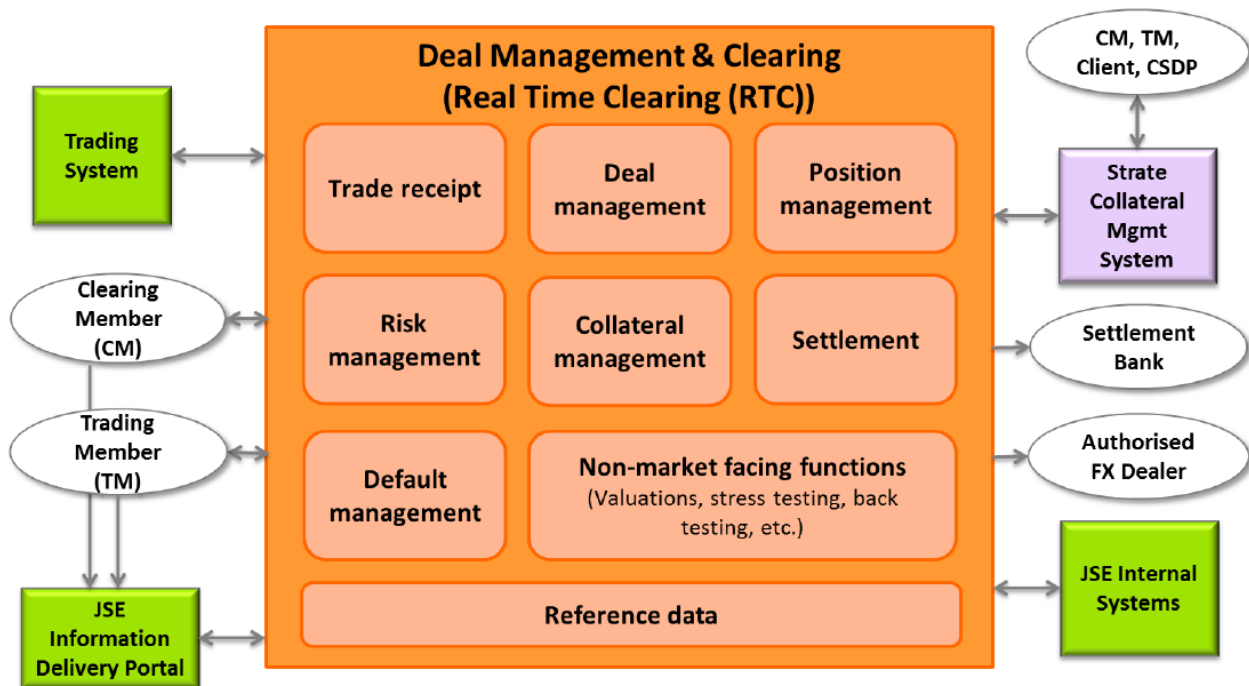
3.1 Conformance Test Environment

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 post-trade 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 (Integrated Trading and Clearing (ITAC)) 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 ITaC webpage 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.

4. 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.

8. 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

4.2.1 ADM1 001 Admin Functions – Password Maintenance

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
ADM1 001	Post-trade Gateway (RTC) Connect/Logon	Y	Self-Conformance Test
Description:			
Establish a connection, Logon to the "RTC Post-trade Gateway" and change your password.			
Comment:			
Note: that it is not required to Logon to RTC in order to change the password.			
Activity Steps			

#	Test Step	Expected Result
1.	Issue a ChangePasswordReq request message.	Receive a successful CdResponse message

4.2.2 ADM2 001 Admin Functions – Logon

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
ADM1 001	Post-trade Gateway (RTC) Connect/Logon	Y	Self-Conformance Test
Description:			
Establish a connection, Logon to the "RTC Post-trade Gateway".			
Comment:			
The TaxLogonReq message must be sent immediately after establishing the TCP/IP connection.			
Activity Steps			

#	Test Step	Expected Result
1.	Establish a connection and issue a TaxLogonReq request message.	Receive a successful TaxLogonRsp message

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 the "RTC Post-trade Gateway".			

Comment:	
Logout from RTC.	

Activity 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS1 001 **IS1 002** **IS1 003** **IS1 004** **IS1 005** **IS1 006**	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Stay logged in and send a TaxSnapshotSubscribeReq message, to request a current snapshot (requestType =1) for the Event Flow

Comment:
The Request Type is **ONLY** for <u>current</u> values, no future updates should be received for the requested events.   For some event flows, there may not be data until certain processing has occurred in RTC.

Activity Steps

#	Test Step	Expected Result
1.	Establish a connection	Successful Logon
2.	Send a TaxSnapshotSubscribeReq message, for a snapshot of the current Event Flow	Receive a successful TaxSnapshotSubscribeRsp message **THEN** TaxStartSnapshot message will be received, followed by the data available on the Event Flow. When all required reference data has been sent by RTC, a TaxEndSnapshot message should be received. This message Indicates the end of the transmission.

	Repeat the test for the following Event Flows:		
4.	• PUBLIC_GLOBAL_REFERENCE_DATA_FLOW • ACCOUNT_EVENT_FLOW • 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** **IS1 011** **IS1 012** **IS1 013**	Post-trade Gateway (RTC)	Y	Self-Conformance Test

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 future 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_DATA_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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS2 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Remove your Subscription to the "**PUBLIC_GLOBAL_REFERENCE_DATA_FLOW**" by sending a TaxRemoveSubscriptionReq.

Comment:
Stay logged on to the " RTC Post-trade Gateway",

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a TaxRemoveSubscriptionReq message	Receive a successful SimpleRsp message

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
IS2 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
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	
#	**Test Step**	**Expected Result**

1.	Send a TaxSnapshotSubscribeReq message	Receive a successful TaxSnapshotSubscribeRsp message
		A TaxStartSnapshot message will be received immediately, 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RS1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send Replay Request to request retransmission of a specific events, with **NO** future updates.
Comment:
The Replay Request Type must be "0", only for events that support a replay.
Activity Steps

#	Test Step	Expected Result
1.	Send a TaxReplayReq message	Receive a successful TaxReplayRsp
		THEN TaxReplayStartEvent message will be received, followed by the requested events.
		When all required reference data has been sent by the system, a TaxReplayEndEvent message should be received which indicates the end of the transmission.
		Confirm that **NO** future events were replayed, only current.

4.3.6   RS1 002 Replay Service – Specific events

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RS1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send Replay Request to request a specific range of sequenced replays for a specific event, **without** issuing requests for New Segments (Replay requestType = "1").

Comment:
The Replay Request Type must be "1", only for events that support a replay.

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a TaxReplayReq message	Receive a successful TaxReplayReq 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.

4.3.7   RS1 003 Replay Service – Specific events

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RS1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send Replay Request to request retransmission of a specific events, **without** issuing requests for New Segments (requestType = "2").

Comment:
The Replay Request Type must be "2", only for events that support a replay.

Activity Steps	
#	**Test Step**	**Expected Result**

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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 001 **MM1 002**	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to **Add** a **Resident & Non Resident** Member Client.

Comment:
Do not **Enable** the new member client until it has been linked to the correct clearing member, as the Member object will not be published.

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send an CdAddRtcMemberClientReq message, for a **Resident** Member Client	Receive a successful CdAddRtcMemberClientRsp message Confirm that the Member object did **NOT** publish with the new Member Client.
3.	Repeat scenario and send CdAddRtcMemberClientReq message to add a **Non-Resident** Member Client	Confirm that **BOTH** Member Clients were created correctly (and have not yet **been** enabled)

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 003 **MM1 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.

Comment:

The member client must be linked to the required clearing member prior to enabling the new Member Client, to ensure that the new Member Client will be seen when the Member object is published.

Activity Steps

#	Test Step	Expected Result
1.	Send a CdAddRtcMemberClientClearingLinkReq message, to link the **Resident** Member Client to the required Clearing Member.	Receive a successful CdResponse Receive updates for the following events: • Position Account • Collateral Account • Risk Node Confirm that the Member object did **NOT** publish with the new Member Client.
2.	Repeat scenario and send a CdAddRtcMemberClientClearingLinkReq message to link the **Non-Resident** Member Client to the required Clearing Member.	Confirm that **BOTH** Member Clients are now linked to the relevant Clearing Member, **AND** that the Member Clients have not yet **been** enabled.

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 request to **Enable** the relevant Member Client for a **Resident & Non Resident Member Client**.

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 Steps

#	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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 007	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to **Update** the relevant Member Client.

Comment:
Send a request to Update one of your existing Member Clients (Resident/Non-Resident), and confirm that the new updates were visible when the Member object is published.

Activity Steps

#	Test Step	Expected Result
1.	Send a CdUpdateRtcMemberClientReq message, with an update to the relevant field/(s).	Receive a successful CdResponse Message Receive updates for the following events: • Member Confirm that the Member object **DID** publish the relevant updates to the Member Client.

4.4.5   MM1 008 - Reference Data Maintenance – Disable Member Client

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test

MM1 008	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:

Send a request to **Disable** the relevant Member Client.

Comment:

Send a request to Disable one of your existing Member Clients (Resident/Non-Resident), and confirm that the new updates were visible when the Member object is published.

Activity Steps

#	Test Step	Expected Result
1.	Send a request to **Disable** 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 with the relevant updates (showing the disabled Member Client).
2.	Enable the Member Client upon completion of this Test Case using the same message (CdEnableDisableRtcMemberClientReq message).	Receive a successful CdResponse Message Receive updates for the following events: • Member • Position Account Confirm that the Member object **DID** publish with the relevant updates (showing the disabled Member Client). Note: Not required to pass this test case but required as input to subsequent test 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 request to **Add** the relevant Cash Account.

Comment:		
Members can **ONLY** add one Cash Account per currency per client.		
Activity 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_Data_Flow**":

4.4.7 MM1 010 - Reference Data Maintenance – Update Cash Account

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 010	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:			
Send a request to **Update** the relevant CashAccount.			
Comment:			
The CashAccount reference data entity will be published on the "**Public_Global_Reference_Data_Flow**".			
Activity Steps			

#	Test Step	Expected Result
1.	Send a CdUpdateCashAccountReq message.	Receive a successful CdResponse Message Receive the CashAccount reference data entity on the "**Public_Global_Reference_Data_Flow**".

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 request to **Add** the relevant PositionAccount for Member (Position Account Sub Type: "**MAIN**").			
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 the "**Public_Global_Reference_Data_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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 013	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:

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. Please request CTA to enable.

Comment:

Ensure that positionAccountSubType=3 ("SUB") is used.

Activity Steps

#	Test Step	Expected Result
1.	Send an CdAddRtcPositionAccountReq message, with Position Account Sub Type: "**SUB**"	Receive a successful CdAddRtcPositionAccountRsp message Receive the PositionAccount message, which is published on the "**Public_Global_Reference_Data_Flow**".

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.

Comment:		
Position Accounts cannot be disabled until all positions have been closed out.		
Activity Steps		
#	Test Step	Expected Result
1.	Send a CdEnableDisableRtcPositionAccountReq message.	Receive a successful CdEnableDisableRtcPositionAccountRsp message Receive the PositionAccount message, which is published on the "**Public_Global_Reference_Data_Flow**".

4.4.11 MM1 016 - Reference Data Maintenance – Enable Position Account

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
MM1 016	Post-trade Gateway (RTC)	Y	Self-Conformance Test
Description:			
Send a request to **Enable** the relevant PositionAccount for a Client/Member.			
Comment:			
Activity Steps			
#	Test Step	Expected Result	
1.	Send a CdEnableDisableRtcPositionAccountReq message.	Receive a successful CdEnableDisableRtcPositionAccountRsp message Receive the PositionAccount message, which is published on the "**Public_Global_Reference_Data_Flow**".	

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:			
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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:

Send a request to **Set** the relevant Risk Limit for **Client**.

Comment:

TMs can set higher value than the global value.

Activity Steps		
#	Test Step	Expected Result
1.	Send a CdSetClientRiskLimitReq message, for a **Client**.	Receive a successful CdResponse message Receive a RiskNodeEvent with the updated risk limit.

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:

Send a request to **Set** the relevant Additional Margin Percentage for **Trading Member**.

Comment:

CMs can set a higher value than the global value on their TMs.

Activity Steps		
#	Test Step	Expected Result
1.	Send a CdSetTadingMemberAMPercentageReq message, for a **Trading Member**.	Receive a successful CdResponse Receive a RiskNodeEvent with the updated Additional Margin Percentage.

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to **Set** the relevant Additional Margin Percentage for **Client**.

Comment:
TMs can set a higher value than the global value.

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a CdSetClientAMPercentageReq message, for a **Client**.	Receive a successful CdResponse Receive a RiskNodeEvent with the updated Additional Margin Percentage.

4.5.5 RP1 005 Risk Parameter Maintenance – Set Minimum Cash Limit

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to **Set** the relevant Minimum Cash Limit for **TM/Client**.

Comment:
CM & TM can set the minimum limit to be covered in cash within the global. CM sets a higher limit that the clearing house (JSE). TM sets a limit higher than the CM.

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a CdSetMinimumZARLimitReq message, for a **Trading Member**.	Receive a successful CdResponse Receive updates on the "**Settlement_Event_Flow**".

4.6 Deal & Position Management

4.6.1 PT1 001 Deal Management – Accumulate Trades

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test

PT1 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:

Send a request to accumulate a number of trades into a single trade.

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

#	Test Step	Expected Result
1.	Send an AggregateTradesReq message.	Receive a successful AggregateTradesRsp message. Receive updates on the "**Account_Position_Event**".

4.6.2   PT1 002 Deal Management – Modify Trade Sub Account

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:

Send a request to modify the Sub Account for a specific Trade.

Comment:

Move a Trade from one House Sub account to a House Main account. Ensure that you have subscribed to the Account_Position_Event_Flow, to receive future updates (request type: 2 or 3).

Activity Steps

#	Test Step	Expected Result
1.	Send a ModifyTradeSubAccountReq message.	Receive a successful ModifyTradeSubAccountReq message. Receive updates the "**Account_Position_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**
1.	Send an AssignTradesReq message.	Receive a successful ResponseMessage. 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Approve an assigned or Tripartite Trade.
Comment:
Send a request to Approve an assigned or Tripartite Trade. Ensure that you have subscribed to the Give Up Event, to receive future updates (request type: 2 or 3).

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send an ApproveGiveUpReq message.	Receive a successful ResponseMessage Receive the "**GiveUp_Event_Flow**" & the "**Account_Position_Event_Flow**".

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 request to Allocate Trade from own account (full or partial) to a client 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**
1.	Send an AllocateTradeReq message.	Receive a successful AllocateTradeRsp message. Receive updates post the allocation on the "**Account_Position_Event**".

4.6.6 PT1 006 Deal Management – Correct Principal

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 006	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Correct Principal that has been assigned to the wrong Client.

Comment:
NB NOTE: Perform the Correct Principal from the Client Main account to the House Sum/Main account. Ensure that you have subscribed to the Account_Position_Event_Flow, to receive future updates (request type: 2 or 3).

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a CorrectPrincipalReq message.	Receive a successful CorrectPrincipalRsp 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 007	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Allocate Trade from own account (full or partial) to a client account.

Comment:
NB NOTE: Allocate Trade from House Sub 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**

1.	Send an AllocateTradeReq message.	Receive a successful AllocateTradeRsp message. Receive updates on the "**Account_Position_Event**".

4.6.8 PT1 008 Deal Management – Correct Allocation Error

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 008	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Correct an Allocation that has been assigned to the wrong Client.

Comment:
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).

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a CorrectAllocationErrorReq message.	Receive a successful CorrectAllocationErrorRsp message. Receive updates post the allocation on the "**Account_Position_Event**".

4.6.9 PT1 009 Deal Management – Tripartite Allocation

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 009	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Tripartite Allocate for another member's client.

Comment:
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 Result**

		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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 010	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Cancel assigned or Tripartite Trade.

Comment:
NB NOTE: Ensure that you have a Tripartite Trade in the correct GiveUp State to perform the cancellation. Send a request to Cancel assigned or Tripartite Trade. Ensure that you have subscribed to the Give Up Event, to receive future updates (request type: 2 or 3).

Activity Steps		
#	**Test Step**	**Expected Result**
1.	Send a CancelGiveUpReq message.	Receive a successful ResponseMessage Confirm that the recipient of the Give Up Event has a new Event where status is "CANCELLED". Receive updates on the "**GiveUp_Event_Flow**".

4.6.11 **PT1 011 Deal Management – Reject Give Up**

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 011	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Reject an assigned or Tripartite Trade.

Comment:
NB NOTE: Ensure that you have a Tripartite Trade in the correct GiveUp State to perform the rejection. 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).

Activity Steps	
#	**Test Step**	**Expected Result**

1.	Send a RejectGiveUpReq message.	Receive a successful ResponseMessage Receive updates on the "**GiveUp_Event_Flow**".

4.7 Position Management

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 012	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to modify the Sub Account for a specific Position.

Comment:
NB NOTE: Ensure that you have a Trade on the House Main account. Move a Position from one set of house accounts to another. Ensure that you have subscribed to the Account_Position_Event_Flow & Trade Position Event, to receive future updates (request type: 2 or 3).

Activity Steps	

#	**Test Step**	**Expected Result**
1.	Send a ModifyPositionSubAccountReq message to the **House Sub** account.	Receive a successful ModifyPositionSubAccountRsp message. Receive updates on the "**Account_Position_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 request for early exercise of an option position.

Comment:
NB NOTE: Ensure that you have an Option Trade. Send a request for early exercise of an option position. Ensure that you have subscribed to the Account Event Flow, to receive future updates (requestType: 2 or 3).

Activity Steps	

#	**Test Step**	**Expected Result**

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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT1 014	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to abandon an option position.

Comment:
NB NOTE: Ensure that you have an Option Trade. Send a request for early exercise of an option position. Ensure that you have subscribed to the Account_Position_Event_Flow, to receive future updates (request type: 2 or 3).

Activity Steps

#	**Test Step**	**Expected Result**
1.	Send an AbandonOptionPositionReq message.	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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Add Commission from **Initiating** TM to the **Destination** TM.

Comment:
This function can be executed by both a TM & CM. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type: 2 or 3).

Activity Steps

#	**Test Step**	**Expected Result**

			Receive a successful ResponseMessage
1.	Send an AddCommissionReq message.		Receive the **CommissionEvent**, published on the Account_Event_Flow.

4.8.2 PT2 002 Commission Management – Cancel Commission

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Cancel Commission assigned to the **Destination** TM.

Comment:
The Initiating TM can perform a cancellation on an "Add Commission" request sent within the same business day. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type: 2 or 3).

Activity Steps

#	Test Step	Expected Result
1.	Send a CancelCommissionReq message.	Receive a successful ResponseMessage Receive the **CommissionEvent**, published on the Account_Event_Flow.

4.8.3 PT2 003 Commission Management – Reject Commission

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT2 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to Reject Commission assigned to the **Initiating** TM.

Comment:
The Destination TM can reject an "Add Commission" request sent by the Initiator within the same business day. Ensure that you have subscribed to the Account_Event_Flow to receive future updates (request type: 2 or 3).

Activity Steps

#	Test Step	Expected Result
1.	Send a RejectCommissionReq message.	Receive a successful ResponseMessage 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:		
Send a request to Retrieve the ZAR amount for the allowed FX Collateral a Member can give to cover collateral.
Comment:
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	Expected Result
1.	Listen for the ReadyConfirmAvailableFXEvent message which will be published at the end of the day.	Sent via the Settlement_Event_Flow message
2.	Send a GetRequestsForFXCollateralReq message.	Receive a successful GetRequestsForFXCollateralRsp message, which will include an array of the collateral amounts Receive updates on the "**Account_Position_Event**".

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:		
Send a request to Register the FX Collateral amount for each Member/Client.
Comment:
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	Expected Result

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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 003	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to retrieve all withdrawals that require confirmation (intraday).

Comment:
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	Expected Result
1.	Listen for the WithdrawalNotificationEvent message which will be published intra-day.	Sent via the Settlement_Event_Flow message
2.	Send a GetPaymentAdvicesReq 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to confirm or reject **one or more** withdrawals (intraday).

Comment:
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	Expected Result

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

Receive the "Account_Position_Event_Flow. |

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT3 005	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to confirm or reject **ALL** withdrawals (intraday).

Comment:
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**	**Expected Result**
1.	Send a ConfirmWithdrawalsReq message, which includes the list of withdrawals that have been "Confirmed"/"Rejected".	Receive a successful ResponseMessage

Receive the "Account_Position_Event_Flow. |

4.10 Clearing Member Balancing

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT4 001	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to whether or not the CM balanced for the Cm Balancing1 Event (End of Day).

Comment:
Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type: 2 or 3).

Activity Steps

#	**Test Step**	**Expected Result**
1.	Listen for the CmBalancing1Event message which will be published at the end of the day.	Sent via the Settlement_Event_Flow message

Containing the MemberBalance1 message, which provides a summary list per TM. |

| 2. | Send a SetCmBalancingStatusReq message, to confirm the balanced Field indicates ("True"/"False"). | Receive a successful SetCmBalancingStatusRsp message. |

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

Test Case ID:	Gateway Description	Mandatory	Self-Conformance Test
PT4 002	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
Send a request to whether or not the CM balanced for the Cm Balancing2 Event (End of Day).

Comment:
Ensure that you have subscribed to the Settlement_Event_Flow to receive future updates (request type: 2 or 3).

Activity Steps

#	Test Step	Expected Result
1.	Listen for the CmBalancing2Event message which will be published at the end of the day.	Sent via the Settlement_Event_Flow message Containing the MemberBalance2 message, which provides a summary list per TM.
2.	Send a SetCmBalancingStatusReq message, to confirm the balanced Field indicates ("True"/"False").	Receive a successful SetCmBalancingStatusRsp message.

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 Case ID:	Gateway Description	Mandatory	Self-Conformance / Supported Test
EH1 001	Post-trade Gateway (RTC)	Y	Supported Test
Description:			
Verify Logon after suspension or un-suspension of Interface User ID.			
Comment:			
Call Customer Support to book time for executing this test with a CTA.			
Activity Steps			
#	Test Step	Expected Result	
1.	Remain logged in to all interfaces/services where applicable Request CTA to suspend Interface User ID (Comp ID)	Interface User ID (Comp ID) suspended	
2.	Establish a connection and Logon to the applicable Gateway(s).	Logon(s) rejected.	
3.	Record the details of the TaxLogonReq failure in the Conformance Test Report	Interface User ID (Comp ID) Error Response received	
4.	Terminate all client connections. Request CTA to un-suspend Interface User ID (Comp ID)	Interface User ID (Comp ID) un-suspended	
5.	Establish a connection and Logon to the applicable Gateway(s).	Logon(s) successful.	
6.	Record the details of the TaxLogonReq success Conformance Test Report	Interface User 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).			

Comment:
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.

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 Case ID:	Gateway Description	Mandatory	Self-Conformance / Supported Test
EH1 004	Post-trade Gateway (RTC)	Y	Self-Conformance Test

Description:
User attempts to send CM Balance message, while the system is in a 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.

Activity Steps		
#	Test Step	Expected Result
1.	Establish a connection and Logon to the applicable Gateway.	Successful Logon.
2.	Attempt to send a CM Balance when the system is in an "**OPEN**" state.	Receive a ResponseMessage with the relevant 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 Case ID:	Gateway Description	Mandatory	Self-Conformance Test
RP1 006	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 GetRiskArrayReq message.	Receive a successful GetRiskArrayRsp message