



Market Notice

Number: A1186
Date: 09 February 2010

Voluntary NUTRON upgrade available to address functionality issues

Members are advised that various issues within NUTRON version 1.0.0.20966 have been addressed and are available as a voluntary release. Please note the version number remains the same except a number of files within the application will be replaced. The issues addressed for the Commodity Derivatives Division are as follows:

1. Updated options bid window which calculates premium on each keystroke, this will avoid reported option volatility mispricing issues
2. "View Certificates window" will now only include Agricultural Futures.
3. "View Deals" which includes bug fixes for the upload of portfolio spreadsheets.
4. "New Positions" button was added to accommodate those members that make use of sub accounts. This will address the request to be able to create positions between 2 sub accounts which at the same time will not impact the net position of the member. Please note this functionality will never allow a user to create a single sided position, everything will roll up to match the existing net position.
5. Bug fix for spread windows which correctly displays spread difference when opposite order is at 0 price.
6. Address issue where trades matched in the market do not immediately appear in the trades view file

Users can voluntarily download the required files (eight .dll files and one .cfg file) by accessing the following link:

http://www.safex.co.za/pub/Interim_NUTRON_FE/

The below process can be followed to replace the files:

- Click on "About" on the NUTRON front end and select "About"



- Click on Running Directory:



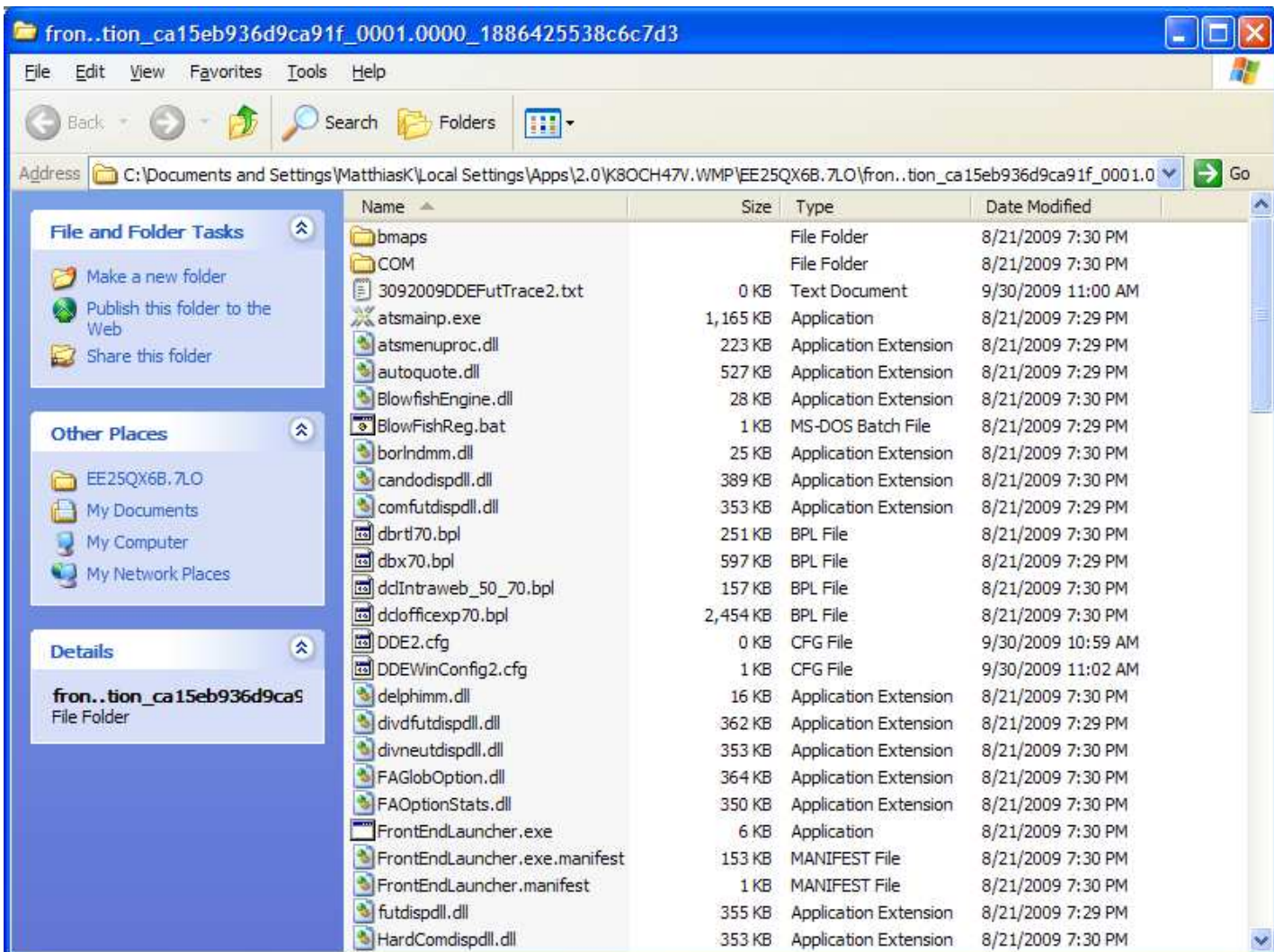
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- A window similar to below will open:



- *Paste the files into this folder – you will be prompted to replace the existing files as follows:*



- *Click Yes*
- *Done*

We recommend that should you make use of the functionality within NUTRON as mentioned or experience any of the issues; users proceed with the voluntary upgrade. Should there be any questions around the functionality fixes please feel free to contact the Division or email commodities@jse.co.za .

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