



Market Notice

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NUTRON Software Upgrade for Equity and Commodity Derivatives – Monday 28 February 2011

The JSE is pleased to announce an update to the NUTRON trading front end for go live on 28 February 2011.

The new NUTRON front end version will be **1.0.0.26364**. You can view the current version you are running by clicking the 'About' button on your NUTRON front end:



The new version will be available via Click Once from Saturday 26 February 2011. A manual download will be available at the following location from Monday, 21 February 2011:

http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/Safex/NUTRON_Feb2011_Release



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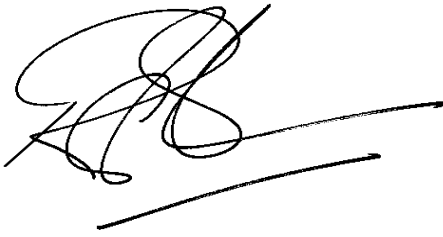
Please note that all previous versions of the NUTRON front end will no longer be available to the Equity, Commodity Derivatives and Global Markets as from 14 March 2011.

For upgrade assistance and support, users can log a call with the JSE's Customer Support desk on 011 520 7777.

The following enhancements / fixes have been addressed in this release, the below are specific to the Commodity and Global Markets:

- **Enhancement to the safex silo receipt auction functionality:**
A further enhancement has been made to the silo receipt auction, not only can registered clients bid on silos without having a long position, but those clients delivering product can also bid on other silos of the same product as from 28 February. An example is if the short position was delivering white maize in Pan silo, the same client could now bid on white maize delivered in Bergville silo. Should the bid be successful a long futures as well as a short futures position will be created at the mtm value of the day. This functionality is available up until last trading day of the contract
- Sub account fields were not retained after post deal activity was done. This has been resolved.
- Multiple trades can now be "tripartite" to tripartite clients at the price of the originating trade.
- Filtering on strikes are now possible on consolidated positions view
- The SAVI white maize will now be displayed on the front end and will be available in the closing prices download. This index product is not tradable at this point.
- Addressed the problem where some window setups were not saved when reopening the front end, please note that all trading windows and sub windows will be saved however at this point depth windows on options and spreads will not be saved.
- Spread roll-over relief for the Global Market only:
The Exchange will offer roll-over relief for 5 business days (including close out) when calendar spreads are traded onscreen. This will only be applicable when a near contract is being rolled over into a future dated expiry. The near expiry will automatically be exempt from exchange fees. This new feature is only applicable to the Global Market Instruments.
- **Editing of an active order:**
The functionality has been added where a user can increase the quantity of an active order, without suspending the order – Time-price priority will be forfeited
Increasing or decreasing the price of an active order without suspending the order – Time-price priority will be forfeited
Decreasing the quantity of an order will still keep the time-price priority.
- **Good-till-date orders:**
Members can now place an order on the central order book with an explicit "till date" parameter. This order will be resubmitted by the trading engine on market start-up daily. This order will expire at end of day of the specified date or close-out date. The order will be deleted from the order book if a daily price limit has been triggered.

If there are any questions regards the above enhancements please feel free to contact the Commodity Derivatives Team on 011 5207535 or email commodities@jse.co.za



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