



## Market Notice

**Number:** Y684  
**Date** 19 July 2011

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### **Nutron – BDA account number on allocation corrections and Equal and Opposites on Repo's**

The JSE is aware of 2 specific defects on the Nutron application which are affecting members and the CSDPs. These are –

***BDA account number on allocation corrections*** – This is specific to JSE equities members who are also JSE Interest Rate members. When doing allocation correction on the Nutron application, the Nutron application is not picking up on the BDA account number on the new trades. The result of this is that the trades default to the 40006 account on BDA which the JSE equities members have to manually correct the settlements on BDA.

***Equal and Opposites on Repo's*** – When doing allocation correction on the Nutron application for Repo's, the Nutron application is not picking up on the R2 leg of the original Repo's which results in the Equal and Opposites being rejected by Strate and the CSDPs having to do exclusions on the original trades to ensure that settlement does not take place. It is also causing specific issues on BDA as BDA does not look for exclusions and therefore considers the trade as settled which results in the JSE equities members having to manually correct the settlements on BDA.

The JSE understands the urgency of the above defects and the impact to the members and CSDPs and are investigating the correction of these defects with our vendor.

Kindly accept our sincere apologies for any inconvenience caused in this matter.

### **Brett Kotze**

**Designation** General Manager  
**Division** Clearing & Settlement  
**Tel** +27 11 5207587  
**Fax** +27 11 5208729  
**E-mail address:** [brettk@jse.co.za](mailto:brettk@jse.co.za)

**Distributed by the Company Secretariat +27 11 520 7591**



JSE Limited Registration Number: 2005/022939/06  
One Exchange Square, Gwen Lane, Sandown, South Africa.  
Private Bag X991174, Sandton, 2146, South Africa. Telephone:  
+27 11 520 7000, Facsimile: +27 11 520 8584, [www.jse.co.za](http://www.jse.co.za)

**Executive Directors:** RM Loubser (CEO), NF Newton-King, F Evans (CFO), JH Burke, LV Parsons  
**Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, ZL Combi, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Nyembezi-Heita, N Payne, G Serobe