



Market Notice

Number: Y694
Date: 2nd August 2011

Currency Derivatives Nutron Software upgrade – Monday 22nd August 2011.

Due to client requests, enhancements have been made to the Nutron software and will be implemented after close of business on Friday, 19th of August 2011.

The new Nutron front end version will be **1.0.0.27388**. You will be able to see which version you are running by clicking on the “about” button and on “about” again on the front-end.

This version will be available via click once after end of day on 19 August 2011 OR via manual download at the following location from 16 August 2011:

http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/YieldX/Currency_Futures_Aug2011

The new version will only login successfully from 20 August 2011.

This is a compulsory upgrade and any users that have not upgraded by Monday morning 22nd August 2011, will be forced to download the new version prior to being able to log into the environment.

For upgrade support users can log a call with Customer Support on 011 520 7777.

The following changes have been made to the Nutron software:

Number	Description
1	The saving of the order of each instrument name in the central order book will be saved as configured by the user.
2	When doing a roll-over in Nutron, currently all instrument types (i.e. Currency Derivatives and Interest Rate Products) are viewed under the contract field. A change has been made to ensure only the instrument type that is listed is being rolled. E.g. If you are rolling a Currency Future contract, only the list of all currency future contract expires will be listed.



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3	When doing a roll-over in Nutron for a <u>client position</u> , the roll-over window is populated with the client code in the principle field. To make it easier, a change has been made to ensure the principle field with the member/bank code and the counterparty client code will automatically be populated in the roll-over window.
4	An enhancement has been made to allow for roll-over and roll-forward functionality between the "normal" Dollar/Rand currency future contract and the MAXI Dollar/Rand currency future contract and vice a versa.
5	To be consistent and user friendly, all figures will be separated by decimal places or spaces i.e. 1,000 and 15 000 etc
6	A friendly instrument name will be used to configure the DDE trader for market makers to make prices in the spread window.
7	The new software will allow a bulk assign to be done. i.e. You can click on a number of trades of the same instrument type and assign to a member code. This can only be done when there is no price change.
8	A change has been introduced that will set the assign leg to zero fees, when a roll-over has been done and assigned without taking a turn on the price.
9	A change has been implemented to ensure the saving of all Nutron front-end settings.
10	A new instrument name "Any-day expires" has been added to the drop down list in the report only screen in Nutron.

If you have any queries, please feel free to contact Warren Geers (+27 11 520 7470) / warreng@jse.co.za, Andrea Maisel (+27 11 520 7487) / andream@jse.co.za or Cindy Pillay (+27 11 520 7689) / cindyp@jse.co.za.

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