



**Market Notice**

**Number:** Y699  
**Date:** 18<sup>th</sup> August 2011

**Reminder: Currency Derivatives Nutron Software upgrade – Monday 22<sup>nd</sup> August 2011.**

A reminder to all Currency Derivatives clients enhancements have been made to the Nutron software and will be implemented after close of business on Friday, 19<sup>th</sup> 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](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 22<sup>nd</sup> 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.



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	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.
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](mailto:warreng@jse.co.za), Andrea Maisel (+27 11 520 7487) / [andream@jse.co.za](mailto:andream@jse.co.za) or Cindy Pillay (+27 11 520 7689) / [cindyp@jse.co.za](mailto:cindyp@jse.co.za).

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