



Market Notice

Number: Y703
Date 24 August 2011

Nutron Pricing issues

Post the implementation of the upgrade on 22 August into the production environment, there has been some pricing issues experienced in the Interest Rates Cash Bond Market. This was due to the Nutron application rounding the prices on yield as opposed to truncating the values.

The resolution:

STT has provided us with .dlls and a new .exe to address the pricing issues.

All Interest Rates Cash Bond users are required to download the new dlls and exe from http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/YieldX/Aug2011_Bonds_Patch please copy and paste the new files into your existing Nutron folder.

Should you require any assistance with the updates, please do not hesitate to contact us on

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Babsie van der Westhuizen	011 520 7774
Neville Deverneuil	011 520 7811
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We apologise for all inconvenience caused while trying to resolve the problem.

Regards

Neville Deverneuil

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