



Market Notice

Number: A1325
Date: 15 November 2010

Commodity and Equity Derivatives Trading System Upgrade scheduled for 20 November 2010

As per JSE Commodity Derivatives Market Notice A1294 all NUTRON front end users are reminded of the following update:

- The mandatory upgrade will see changes to the Equity and Commodity Derivatives trading front-end (Nutron) and API and associated 3rd party software vendors (e.g. Clearing Members).
- The click once version of this upgrade will be available on NUTRON from Saturday morning 09h00 on 20 November 2010.
- The manual download for this front end will be available from 16 November 2010 at the following location:
http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/Safex/NUTRON_November2010_Upgrade
- The NUTRON version number of this upgrade is 1.0.0.25603
- All users are advised that no front end testing will be required on Saturday 20 November 2010 which will be used exclusively for upgrading of the Nutron front-end and testing connectivity of such.
- Users are recommended to upgrade their software before Monday 22nd November 2010 in order to make use of the improved functionality however the old version will continue to be operational except the enhancements will not be accessible.
- All previous versions of the NUTRON front end will no longer be able to login from **10 January 2011, please ensure all older versions are upgraded by this date.**
- Summary of changes included in this upgrade:
 - o Additional validation on price format of reported trades
 - o Validation that strike and volatility fields are provided for report only option trades
 - o Resolved bug where days history graph includes a 0 value intraday
 - o Silo Auction screens show complete list of principles / long position holders in order for these participants to also participate in the auction – a detailed notice will be distributed with the silo auction enhancements.
 - o Procedure corrected which adds trades for principles that don't have positions at the end of the auction to dynamically update
 - o Report only booked between member and client / allocating a sub account trade to a client now maintains the sub account on both legs of the resulting trades.
 - o Clients allowed to bid in the silo receipt auction up to and including last trading day – thereafter only clients with long positions may bid on silos

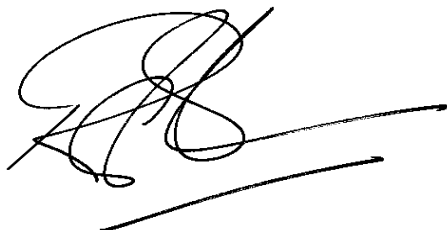


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- After the close of the admin period for the spot month (12h45) all silo orders are checked against any deliveries tendered for the day and if such exist all silo orders specific to that client account will be cancelled and further bids on the specific client account rejected.

Please direct any further queries in this regard to derivative_info@jse.co.za

A handwritten signature in black ink, appearing to be 'RB' with a long horizontal stroke extending to the right.

Rod Gravelet-Blondin

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