

Market Notice

 Number:
 Y1063

 Date
 12 December 2012

Nutron Front End patch to address the Repo calculations

Members are advised that an issue has been identified by the market with regard to the Repo second leg calculations, specifically when the second leg of the instrument falls in a different calendar year. After extensive testing we are happy to advise that a patch has been received and this issue is now resolved.

In order for the change to take effect on the front-end the below patch needs to be applied, which will update the Repo calculations.

http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/YieldX/14Nov_Bond%20Calculation%20Patch

The JSE sincerely apologises for any inconvenience caused as a result of this technical issue. Please use the instructions stated below as a guide to assist in updating the Nutron front-end.

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Update guide for DLL:

- Click on the link:
- http://www.jse.co.za/DownloadFiles.aspx?RequestedNode=DownloadableDocuments/YieldX/14Nov_Bond%20Calculation%20Patch
- The following screen will open.

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- Save this file to the user's desktop, for ease of access.
- From the desktop Select the DLL file that you saved, right click and select copy
- Nutron front-end icon (ensure FE is closed) Select properties, the following screen will appear:

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• Click on "Open file location". This will open the directory of where the front-end dll files are stored.

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2862012DDEFutTrace3	2012/06/28 02:01	Text Document	0 KB	
13032012	2012/03/13 03:15	HTML Document	4 KB	
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💥 atsmainp	2012/10/17 01:13	Application	877 KB	
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Slowfish.dll	2012/09/07 11:22	Application extens	184 KB	
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BlowfishEngine.tlb	2012/09/07 11:22	TLB File	3 KB	
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Superint.dll	2012/10/17 01:14	Application extens	673 KB	
S bndslbdll.dll	2012/10/17 01:14	Application extens	232 KB	*

• In the directory, right click and select paste (provided you have copied the file already). This will insert the new DLL file into the folder

• The following confirmation screen will appear. Select "Copy and Replace"



• Log back into Nutron front-end, wait for downloads to complete and continue booking.