

Market Notice

Number: Y656

Date 9 May 2011

Final Confirmation of the Interest Rate Market go-live on the NUTRON platform

The JSE has successfully matched trades on Nutron and received trade-leg confirmations from Strate. These trades have also been reversed. As per the decision matrix, the trade test between Nutron and Strate has been passed. The JSE hereby notifies members that the market for report-only bonds will open on the Nutron platform at 08:30 as per market notices Y651, Y651C and Y652A.

In terms of the above, when Nutron is live the BTB environment for report-only bonds will no longer be available when the market opens. Trading Members are also reminded that they can only start reporting trades from 08h30 on Monday, 09th May 2011.

Trading Members must ensure that they are using the correct version of the Nutron Front-end (Ver. 1.0.0.26377 Release Date 18/04/2011. This must be checked before booking ANY TRANSACTIONS.

The JSE would like to thank all market participants for their support during this week's parallel run and again today, in ensuring the success of this project.

We acknowledge that there is specific functionality users have requested to be added in further phases of this project. The JSE has noted these and further enhancements will be delivered in future releases.

All participants are encouraged to make use of the EXTERNAL test environment to ensure they are familiar with the NUTRON functionality



Once again thank you for your contribution to this successful dress rehearsal.

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