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**MARKET NOTICE**Johannesburg  
Stock ExchangeTel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)

**Number:** 407A/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

**Date:** 26 September 2017

**SUBJECT:** APPROVED AMENDMENTS TO THE INTEREST RATE AND CURRENCY DERIVATIVES RULES  
AND DIRECTIVES – STRATE'S DEBT INSTRUMENT SOLUTION (DIS)

**Name and Surname:** Shaun Davies  
**Designation:** Director: Market Regulation

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Members are referred to Market Notice 206/2017 issued on 23 May 2017, which contained proposed amendments to the Interest Rate and Currency Derivatives (IRC) rules and directives that relate to the implementation by Strate of the new Debt Instrument Solution (DIS).

The purpose of the amendments is to harmonise the IRC rules and directives with the rules of Strate in respect of the added functionality of the DIS; and pertain primarily to the time-frames for the allocation and assignment of bonds, the provision of transaction instructions and the provision of commitment to settle transactions on their settlement date.

The Registrar of Securities Services has, in terms of section 71(3)(c) of the Financial Markets Act, approved the amendments to the IRC rules and these together with the approved amendments to the IRC directives come into effect from 26 September 2017.

We attach hereto the following documents:

- Board Notice 162 of 2017 containing the Registrar's approval.
- The approved amendments to the JSE Interest Rate and Currency Derivatives rules and directives.

Should you have any queries regarding this notice, please contact Paul Hartzenberg on (011) 520 7584 or at [paulh@jse.co.za](mailto:paulh@jse.co.za)

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