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Johannesburg Stock Exchange

> Tel: +27 11 520 7000 www.jse.co.za

| Number: | 306A/2018 |
|-------------------|---|
| Relates to: | Equity Market |
| | Equity Derivatives |
| | Commodity Derivatives |
| | Interest Rate and Currency Derivatives |
| Date: | 30 July 2018 |
| | |
| SUBJECT: | APPROVED AMENDMENTS TO THE JSE INTEREST RATE AND CURRENCY DERIVATIVES |
| | DIRECTIVES - SETTLEMENT OF TRANSACTIONS IN BONDS |
| Name and Surname: | Shaun Davies |
| Designation: | Director - Market Regulation |

Members are referred to market notice 283/2018 that was issued on the 13th of July 2018, in which amendments to the JSE Interest Rate and Currency Derivatives Market directives were proposed; and are advised that following the consultation process as set out in IRC rule 1.80.3, such amendments are now in effect, with the date of implementation of the approved amendments being the 27th of July 2018.

The approved amendments to the IRC directives, attached as Annexure A, supplement the recently approved amendments to the IRC rules in respect of the settlement of transactions in bonds, which came into effect on the 17th of July 2018.

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

This Market Notice will be available on the JSE website at <u>https://www.jse.co.za/redirects/market-notices-and-circulars</u>

MARKET NOTICE