

## MARKET NOTICE

Johannesburg  
Stock Exchange

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**Number:** 70A/2019  
**Relates to:** ☐ Equity Market  
☐ Equity Derivatives  
☐ Commodity Derivatives  
☒ Interest Rate and Currency Derivatives  
**Date:** 5 March 2019

**SUBJECT:** PROPOSED AMENDMENTS TO THE JSE INTEREST RATE AND CURRENCY DERIVATIVES  
DIRECTIVES

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

Members are advised that the proposed amendments to the JSE Interest Rate and Currency Derivative Market Directives, attached as Annexure A, were adopted by the JSE Rules Committee on 4 March 2019.

The rationale behind the proposed amendments to the Directives is to ensure that the trade reporting and administration period, as well as the system closing time, for currency derivatives is updated to reflect the system changes which are taking place for the ITaC Project 1b and 1c implementation, which is scheduled for go-live on 8 April 2019.

Unless written objections are lodged within 10 days of this notice, in terms of rule 1.80.3 the proposed amendments to the directives will become effective on 8 April 2019.

Should you have any queries regarding the proposed change to the directives, please contact Richard Bone on (011) 520 7150 or at [richardbone@jse.co.za](mailto:richardbone@jse.co.za).

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