

## SERVICE HOTLINE

**Number:** 021/2024  
**Date:** 13 February 2024

**Name and Surname:** Thembi Mda-Maluleka  
**Designation:** Head - Bonds, Currencies, and Interest Rate Derivatives

### EXPIRY DATE CHANGE FOR INTEREST RATE DERIVATIVES

The JSE has identified that the May 2025 expiry contracts for the bond and index futures has the incorrect expiry date of 2 May 2025.

This does not adhere to the contract specification, expiry dates and times i.e midday on first business Thursday of February, May, August, and November.

**As a result of this, the JSE will be correcting the expiry date from 2 May 2025 to 8 May 2025.**

To ensure that this change does not interfere with business as usual, the JSE has suspended the 2 May 2025 expiries with immediate effect and will un-suspend the contract once the incorrect expiry date has been corrected. There is currently no open interest in the May 2025 contracts.

The changes to the expiry dates will be made on Friday, 16 February 2024 post end of day.

We would like to apologise for any inconvenience that may cause.

#### MARKETS / SERVICES:

- Equity Market
- Equity Derivatives Market
- Interest Rate Derivatives Market
- Currency Derivatives Market
- Commodity Derivatives Market
- Bond Market
- Bond ETP Market
- JSE Broker Deal Accounting (BDA)
- Real Time Clearing (RTC)
- Colocation
- International Access Point (IAP)
- EOD Information Subscribers
- Live Information Subscribers

#### ENVIRONMENT(S):

Production

#### ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or

[customersupport@jse.co.za](mailto:customersupport@jse.co.za)