

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 153/2016
Relates to: ☐ Equity Market
☐ Equity Derivatives
☐ Commodity Derivatives
☒ Interest Rate and Currency Derivatives
Date: 17 March 2016

SUBJECT: JSE ERIS INTEREST RATE SWAP FUTURE RESET - 1Y STND 7.25% MARCH 2016-2017

Name and Surname: Warren Geers
Designation: Head - Interest Rates and Currencies

Dear Stakeholder

Please be advised that the **1Y Stnd 7.25% Mar 2016-2017** JSE Eris Interest Rate Swap Future floating leg resets today.

Please note the details of the reset in the table below.

Reset Date:	2016/03/16
Rate Fixing Lag Days:	0
Rate Determining Date:	2016/03/16
Floating Benchmark Rate:	3m JIBAR
Basis Point Adjustment:	0
Final Reset Rate:	7.04167%

Should you have any queries regarding this notice, please contact irc@jse.co.za

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