

**MARKET NOTICE**

Johannesburg  
Stock Exchange

Tel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)

**Number:** 318/2020  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 22 June 2020

**SUBJECT:** JSE ERIS INTEREST RATE SWAP FUTURE RESET - 5Y STND 8% DEC 2016-2021

**Name and Surname:** Bernard Claassens  
**Designation:** Acting Head - Interest Rates and Currency Derivatives

Dear Stakeholder

Please be advised that the **5Y Stnd 8% Dec 2016-2021** JSE Eris Interest Rate Swap Future floating leg resets today.

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

<b>Reset Date:</b>	2020/06/22
<b>Rate Fixing Lag Days:</b>	0
<b>Rate Determining Date:</b>	2020/06/22
<b>Floating Benchmark Rate:</b>	3m JIBAR
<b>Basis Point Adjustment:</b>	0
<b>Final Reset Rate:</b>	3.91667%

Should you have any queries regarding this notice, please contact [irc@jse.co.za](mailto:irc@jse.co.za)

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