

MARKET NOTICE

Number: 499/2020
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 22 September 2020

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

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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 reset yesterday.

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

| | |
|---------------------------------|------------|
| Reset Date: | 2020/09/21 |
| Rate Fixing Lag Days: | 0 |
| Rate Determining Date: | 2020/09/21 |
| Floating Benchmark Rate: | 3m JIBAR |
| Basis Point Adjustment: | 0 |
| Final Reset Rate: | 3.36667% |

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

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