

**MARKET NOTICE**

Johannesburg  
Stock Exchange

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

**Number:** 687/2020  
**Relates to:**  Equity Market  
 Equity Derivatives Market  
 Commodity Derivatives Market  
 Interest Rate Derivatives Market  
 Currency Derivatives Market  
 Cash Bonds Market  
 Bond ETP Market

**Date:** 22 December 2020

**SUBJECT:** JSE ERIS INTEREST RATE SWAP FUTURE RESET - 5Y Std 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 Std 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>	2020/12/21
<b>Rate Fixing Lag Days:</b>	0
<b>Rate Determining Date:</b>	2020/12/21
<b>Floating Benchmark Rate:</b>	3m JIBAR
<b>Basis Point Adjustment:</b>	0
<b>Final Reset Rate:</b>	3.63333%

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

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