

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 116/2021
Relates to: Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 23 March 2021

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.

Reset Date:	2021/03/23
Rate Fixing Lag Days:	0
Rate Determining Date:	2021/03/23
Floating Benchmark Rate:	3m JIBAR
Basis Point Adjustment:	0
Final Reset Rate:	3.69167%

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

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