

MARKET NOTICE

Number: 254/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 21 June 2017

SUBJECT: JSE ERIS INTEREST RATE SWAP FUTURE RESET - 1Y STND 7.75% SEP 2016-2017

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

Dear Stakeholder,

Please be advised that the **1Y Stnd 7.75% Sep 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: | 2017-06-21 |
| Rate Fixing Lag Days: | 0 |
| Rate Determining Date: | 2017-06-21 |
| Floating Benchmark Rate: | 3m JIBAR |
| Basis Point Adjustment: | 0 |
| Final Reset Rate: | 7.325% |

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

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>