

MARKET NOTICE

Number: 259/2017
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 - 2Y STND 7.75% DEC 2016-2018

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Designation: Acting Head – Interest Rates and Currency Derivatives

Dear Stakeholder,

Please be advised that the **2Y Stnd 7.75% Dec 2016-2018** 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

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