

**MARKET NOTICE**

Johannesburg  
Stock Exchange

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**Number:** 267/2017  
**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 - 10Y STND 8.75% SEP 2016-2026

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**Designation:** Acting Head – Interest Rates and Currency Derivatives

Dear Stakeholder,

Please be advised that the **10Y Stnd 8.75% Sep 2016-2026** 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>	2017-06-21
<b>Rate Fixing Lag Days:</b>	0
<b>Rate Determining Date:</b>	2017-06-21
<b>Floating Benchmark Rate:</b>	3m JIBAR
<b>Basis Point Adjustment:</b>	0
<b>Final Reset Rate:</b>	7.325%

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

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