

MARKET NOTICE

Johannesburg
Stock Exchange

Tel: +27 11 520 7000
www.jse.co.za

Number: 160/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 17 March 2016

SUBJECT: JSE ERIS INTEREST RATE SWAP FUTURE RESET - 10Y STND 8.25% DECEMBER 2015-2025

Name and Surname: Warren Geers
Designation: Head - Interest Rates and Currencies

Dear Stakeholder

Please be advised that the **10Y Stnd 8.25% Dec 2015-2025** JSE Eris Interest Rate Swap Future floating leg resets today.

Please note the details of the reset in the table below.

Reset Date:	2016/03/17
Rate Fixing Lag Days:	0
Rate Determining Date:	2016/03/17
Floating Benchmark Rate:	3m JIBAR
Basis Point Adjustment:	0
Final Reset Rate:	7.04167%

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>