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**MARKET NOTICE**Johannesburg  
Stock ExchangeTel: +27 11 520 7000  
[www.jse.co.za](http://www.jse.co.za)

**Number:** 316/2016  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 15 June 2016

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

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

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Dear Stakeholder

Please be advised that the **1Y Stnd 7.75% Jun 2016-2017** 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>	2016/06/15
<b>Rate Fixing Lag Days:</b>	0
<b>Rate Determining Date:</b>	2016/06/15
<b>Floating Benchmark Rate:</b>	3m JIBAR
<b>Basis Point Adjustment:</b>	0
<b>Final Reset Rate:</b>	7.30833%

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

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