

MARKET NOTICE

Johannesburg
Stock Exchange

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

Number: 806/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 18 December 2015

SUBJECT: JSE ERIS INTEREST RATE SWAP FUTURE RESET - 5Y Stnd 8% Dec 2015-2020

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

Dear Stakeholder

Please be advised that the **5Y Stnd 8% Dec 2015-2020** JSE Eris Interest Rate Swap Future floating leg resets today.

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

Reset Date:	2015/12/17
Rate Fixing Lag Days:	0
Rate Determining Date:	2015/12/17
Floating Benchmark Rate:	3m JIBAR
Basis Point Adjustment:	0
Final Reset Rate:	6.6%

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-notice-and-circulars>