

**MARKET NOTICE**

Johannesburg  
Stock Exchange

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**Number:** 807/2015  
**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 - 10Y Std 8.25% Dec 2015-2025

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

Dear Stakeholder

Please be advised that the **10Y Std 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.

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

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-notice-and-circulars>