

**MARKET NOTICE**

**Number:** 108/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 20 March 2018

**SUBJECT:** JSE ERIS INTEREST RATE SWAP FUTURE RESET - 5Y STND 7.25% SEP 2017-2022

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

Dear Stakeholder

Please be advised that the **5Y Stnd 7.25% Sep 2017-2022** 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>	2018/03/20
<b>Rate Fixing Lag Days:</b>	0
<b>Rate Determining Date:</b>	2018/03/20
<b>Floating Benchmark Rate:</b>	3m JIBAR
<b>Basis Point Adjustment:</b>	0
<b>Final Reset Rate:</b>	7.125%

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

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