

MARKET NOTICE

Number: 109/2018
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 - 10Y STND 7.75% SEP 2017-2027

Name and Surname: Bernard Claassens
Designation: Acting Head - Interest Rates and Currency Derivatives

Dear Stakeholder

Please be advised that the **10Y Stnd 7.75% Sep 2017-2027** JSE Eris Interest Rate Swap Future floating leg resets today.

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

Reset Date:	2018/03/20
Rate Fixing Lag Days:	0
Rate Determining Date:	2018/03/20
Floating Benchmark Rate:	3m JIBAR
Basis Point Adjustment:	0
Final Reset Rate:	7.125%

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>