

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 127/2018
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 22 March 2018

SUBJECT: JSE ERIS INTEREST RATE SWAP FUTURE RESET - 2Y STND 7.75% MAR 2018-2020

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Designation: Acting Head - Interest Rates and Currency Derivatives

Dear Stakeholder

Please be advised that the **2Y Stnd 7.75% Mar 2018-2020** JSE Eris Interest Rate Swap Future floating leg resets today.

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

| | |
|---------------------------------|------------|
| Reset Date: | 2018/03/22 |
| Rate Fixing Lag Days: | 0 |
| Rate Determining Date: | 2018/03/22 |
| 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>