

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 31/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 19 January 2016

SUBJECT: NEW R2035 BOND FUTURE

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

Dear JSE Stakeholder

The following new R2035 Bond Future will be added to the list and will be available for trade today.

ShortName	ExpiryDate	IMR	*IMR %	CSMR	VSR	SSMR
R035	04-Feb-16	8,500	9.15%	260	2.5	3,400
R035	05-May-16	8,500	9.15%	260	2.5	3,400
R035	04-Aug-16	8,500	9.15%	260	2.5	3,400

Please note the details of the underlying R2035 Spot Bond below:

Bond Code R2035
Nominal Issued 250 million
Issue Price 103.8434213
Coupon 8.875%
Coupon Indicator Fixed
Trade Type Yield
Maturity Date 28 February 2035
Books Close 21 August, 18 February
Interest Payment Date(s) 31 August and 28 February
Last Day to Register 20 August and 17 February
Issue Date **17 July 2015**
Interest Commencement Date 28 February 2015

First Interest Payment Date	31 August 2015
ISIN No.	ZAG000125972

Should you have any queries regarding this notice, please contact irc@jse.co.za

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