

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 540/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 1 September 2015

**SUBJECT:** NEW I2033 BOND FUTURE

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

Dear JSE Stakeholder

The following new I2033 Bond Future will be added to the list and will be available for trade today.

ShortName	ExpiryDate	IMR	*IMR %	CSMR	VSR	SSMR
2033	05-Nov-15	5,200	5.050%	370	2.5	2080
2033	04-Feb-16	5,200	5.050%	370	2.5	2080
2033	05-May-16	5,200	5.050%	370	2.5	2080

Please note the details of the underlying I2033 Spot Bond below:

**Bond Code** I2033  
**Nominal Issued** R230,000,000.00  
**Issue Price** 100.771989393%  
**Indicative Coupon** 1.8750%  
**Coupon Indicator** Fixed  
**Trade Type** Inflation  
**Maturity Date** 28 February 2033  
**Books Close** 18 February, 21 August  
**Interest Payment Date(s)** 28 February, 31 August  
**Last Day to Register** By 17:00 on 17 February, 20 August  
**Issue Date** 15 July 2015  
**Interest Commencement Date** 31 August 2015  
**First Interest Payment Date** 31 March 2014

**ISIN No.** ZAG000125998

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

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