

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 707/2015  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 17 November 2015  
  
**SUBJECT:** NEW R2040 BOND FUTURE  
  
**Name and Surname:** Warren Geers  
**Designation:** Head of Interest Rates and Currencies

Dear JSE Stakeholder

The following new R2040 Bond Future will be added to the list and will be available for trade today.

ShortName	ExpiryDate	IMR	*IMR %	CSMR	VSR	SSMR
2040	04-Feb-16	4 400	4.30%	370	2.50	1 760
2040	05-May-16	4 400	4.30%	370	2.50	1 760
2040	04-Aug-16	4 400	4.30%	370	2.50	1 760

Please note the details of the underlying R2040 Spot Bond below:

**Bond Code** R2040  
**Nominal Issued** R 250,000,000.00  
**Issue Price** 99.747099%  
**Coupon** 9.0000%  
**Coupon Indicator** Fixed  
**Trade Type** Yield  
**Maturity Date** 31 January 2040  
**Books Close** 21 January, 21 July  
**Interest Payment Date(s)** 31 January, 31 July  
**Last Day to Register** By 17:00 on 20 January, 20 July  
**Issue Date** 11 September 2015  
**Interest Commencement Date** 31 July 2015  
**First Interest Payment Date** 31 January 2016

**ISIN No.** ZAG000125980

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

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