

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 742/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 26 November 2015

SUBJECT: NEW ES42 BOND FUTURE

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

Dear JSE Stakeholder

The following new ES42 Bond Future will be added to the list and will be available for trade today.

ShortName	ExpiryDate	IMR	*IMR %	CSMR	VSR
ES42	04-Feb-16	16 000	18.20%	320	4.50
ES42	05-May-16	16 000	18.20%	320	4.50
ES42	04-Aug-16	16 000	18.20%	320	4.50

Please be advised that options will not be loaded on this instrument. In addition, these contracts will not form part of the Bond Futures offset group and thus will not qualify for series spread margin offsets.

Please note the details of the underlying ES42 Spot Bond below:

Bond Code ES42
Nominal Issued R750,000,000.00
Issue Price 89.97528%
Coupon 8.50%
Coupon Indicator Fixed
Trade Type Yield
Maturity Date 25 April 2042
Books Close 15 April, 15 October
Interest Payment Date(s) 25 April, 25 October
Last Day to Register by 17:00 on 14 April, 14 October

Issue Date	7 August 2013
Interest Commencement Date	25 April 2013
First Interest Payment Date	25 October 2013
ISIN No.	ZAG000107780

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-notices-and-circulars>