

**MARKET NOTICE**

 Johannesburg  
 Stock Exchange

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**Number:** 369/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives

**Date:** 30 August 2017

**SUBJECT:** COMPANION BOND CHANGED FROM R203 TO R204

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**Designation:** Head: Data Solutions

Dear JSE Stakeholder

The R203 maturity date is set to be on 15 September 2017, all the corporate bonds referencing the R203 are now linked to the R204 as a replacement companion bond effective from 30 August 2017. This replacement will not have any impact on the mark to market levels for all the bonds affected by this change as listed below (BP spreads to remain unchanged).

Bond Code	ISIN Code	Maturity	Coupon	Companion Bond	BP Spread	MTM
ABN33	ZAG000083643	29-Jan-18	0	R204	99.625	5.986
ABN34	ZAG000083650	29-Jan-18	0	R204	99.625	5.986
ABS10	ZAG000084781	17-Mar-18	9.88	R204	130	6.290
BAW8	ZAG000080706	02-Oct-17	9.94	R204	80	5.790
BAYA26	ZAG000099920	30-Sep-17	10.225	R204	445	9.440
COJ04	ZAG000030941	05-Jun-18	9	R204	129	6.280
DENG44	ZAG000102757	29-Sep-17	6.86	R204	77.5	5.765
IBL22	ZAG000084823	15-Mar-18	9.99	R204	100	5.990
IBL39	ZAG000094426	02-Apr-18	8.765	R204	112	6.110
IBL49	ZAG000104423	02-Apr-18	7.335	R204	131	6.300
IPL6	ZAG000080979	28-Sep-17	9.78	R204	95	5.940
LGL03	ZAG000100249	03-Apr-18	7.64	R204	190	6.890
SBK14	ZAG000091018	01-Dec-17	9.66	R204	110	6.090

SBS13	ZAG000080839	22-Sep-17	8.9	R204	62	5.610
SHS19	ZAG000118712	10-Sep-17	10.16	R204	160	6.590
TN17	ZAG000046699	14-Nov-17	9.25	R204	69	5.680

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

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