

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: 37/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 31 January 2017

SUBJECT: NEW I2029 BOND FUTURE

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

Dear JSE Stakeholder

The following new I2029 Bond Future will be added to the list and will be available for trade today.

Short Name	Expiries	IMR %	ZAR IMR	CSMR	SSMR
2029	04-May-17	5.35%	5 400	390	2 160

Please note the details of the underlying I2029 Spot Bond below:

Bond Code I2029
Nominal Issued ZAR 395 million
Issue Price 100.659710570
Coupon 1.875%
Coupon Indicator Fixed
Trade Type Yield
Maturity Date 31 March 2029
Books Close 20 September, 21 March
Interest Payment Date(s) 30 September and 31 March

Last Day to Register	19 September, 20 March
Issue Date	27 July 2016
Interest Commencement Date	31 March 2016
Final Settlement Date	31 March 2029
ISIN No.	ZAG000137191

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>