

Market Notice

Number: Y1225 Date 27 Aug 2013

New R2037 Bond Future

The following new R2037 Bond Future will be added to the list and will be available for trade today.

Contract			Spread		Settlement
Code	Expiry Date	Fixed Margin	Margin	VSR	Margin
R2037	2013/11/07	3640	185	1.00	4860
R2037	2014/02/06	3640	185	1.00	
R2037	2014/05/08	3640	185	1.00	
R2037	2014/08/07	3640	185	1.00	

Please note the details of the underlying R2037 Spot Bond Below

Bond Code	R2037	
Nominal Value	R650,000,000.00	
Coupon	8.5%	
Trade Type	Yield	
Coupon Rate Indicator	Fixed	
Maturity Date	31 January 2037	
Interest Commencement Date	31 January 2013	
First Interest Date	31 July 2013	
Interest Dates	31 January, 31 July	
Books Close	21 January, 21 July	
Last day to register	by 17:00 on 20 January and 20 July	
Issue Date	19 July 2013	
ISIN	ZAG000107012	

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