

Market Notice

Number: Y941 Date 27 July 2012

New Bond Future

The following new EL28 Bond Future will be added to the list and will be available for trade today.

Contract			Spread		Series Spread	Settlement
Code	Expiry Date	Fixed Margin	Margin	VSR	Margin	Margin
EL28	2012/11/01	6160	345	1.50	N/A	7530

Please note the details of the underlying EL28 Spot Bond Below

Bond Code	EL28
Nominal Value	R 250,000,000.00
Coupon	2.55%
Trade Type	Inflation (CPI)
Coupon Rate Indicator	Fixed
Maturity Date	2 May 2028
Interest Commencement Date	2 May 2012
First Interest Date	2 November 2012
Interest Dates	2 November, 2 May
Books Close	23 October, 22 April until maturity date
Last day to register	22 October, 21 April until maturity date
Issue Date	2 May 2012
ISIN	ZAG000095019

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