



Market Notice

Number: Y988
Date: 26 September 2012

SA government bond inclusion in World Government Bond Index (WGBI)

South African government bonds will be the first African government bonds to be included in Citigroup's influential World Government Bond Index (WGBI) from October, a development that could boost investment inflows. There are currently 12 SA government bonds that will be included in the WGBI, with a market value of \$83.0 billion. This represents a pro forma market weight of 0.41% in the WGBI.

Trading of the SA bonds included in the WGBI will commence on Friday 28th September 2012 on a T+3 settlement cycle. Trading hours may be extended on Friday to accommodate for the increased volumes and allocations. Further confirmation of extended times will be communicated to the market. Investors are urged to exercise caution when trading in these constituents and to ensure that all relevant stock is available for settlement of these transactions.

| SA bond constituents included in WGBI | | | | | | | | | | | |
|---------------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| R 157 | R 186 | R 201 | R 203 | R 204 | R 206 | R 207 | R 208 | R 209 | R 213 | R 214 | R 223 |

The JSE Clearing and Settlement department can be contacted on Bonds@jse.co.za, to assist with any settlement issues.

Please do not hesitate to contact Neville Deverneuil on 011 520 7811 or Brett Kotze on 011 520 7587 should you have any questions or concerns regarding the above information.

Brett Kotze

Designation Head of Operations: Clearing and Settlement
Division Post-Trade Services Division
Tel +27 11 520-7587
Fax +27 11 520-8580
E-mail address: BrettK@jse.co.za

Distributed by the Company Secretariat +27 11 520 7346



JSE Limited Registration Number: 2005/022939/06
One Exchange Square, Gwen Lane, Sandown, South Africa.
Private Bag X991174, Sandton, 2146, South Africa. Telephone:
+27 11 520 7000, Facsimile: +27 11 520 8584, www.jse.co.za

Executive Directors: NF Newton-King (CEO),
F Evans (CFO) **Non-Executive Directors:** HJ Borkum
(Chairman), AD Botha, MR Johnston, DM Lawrence, A Mazwai,
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