



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 28/03/2011 To: 29/03/2011

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 28/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.88406  | 83.34                        | 0.00          |
| 29/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.94076  | 83.34                        | 0.00          |
| 29/03/2011 | Spot Bond        | 5.8400    | 5.80                       | 103.97142 | 103.97                       | 0.00          |
| 28/03/2011 | Spot Bond        | 5.8000    | 5.80                       | 103.97219 | 103.96                       | 0.00          |
| 29/03/2011 | Spot Bond        | 7.7900    | 7.75                       | 121.75890 | 121.90                       | 0.00          |
| 28/03/2011 | Spot Bond        | 7.7500    | 7.75                       | 121.90119 | 121.90                       | 0.00          |
| 29/03/2011 | Spot Bond        | 8.9500    | 8.92                       | 115.83166 | 116.08                       | 0.00          |
| 28/03/2011 | Spot Bond        | 8.9200    | 8.90                       | 116.07865 | 116.23                       | 0.00          |
| 28/03/2011 | Spot Bond        | 207.2911  | 207.27                     | 8.65412   | 8.62                         | 0.00          |
| 29/03/2011 | Spot Bond        | 1.3150    | 207.29                     | 109.71380 | 8.65                         | 0.00          |
| 28/03/2011 | Spot Bond        | 229.5109  | 229.48                     | 3.86795   | 3.85                         | 0.00          |
| 29/03/2011 | Spot Bond        | 2.6600    | 229.51                     | 132.13904 | 3.87                         | 0.00          |
| 29/03/2011 | Spot Bond        | 7.3800    | 7.34                       | 106.79766 | 106.92                       | 0.00          |
| 28/03/2011 | Spot Bond        | 7.3350    | 7.33                       | 106.92478 | 106.92                       | 0.00          |
| 29/03/2011 | Spot Bond        | 2.6500    | 2.65                       | 114.66133 | 114.65                       | 0.00          |
| 28/03/2011 | Spot Bond        | 2.6500    | 2.65                       | 114.65303 | 114.64                       | 0.00          |
| 29/03/2011 | Spot Bond        | 8.4100    | 8.38                       | 99.58949  | 99.71                        | 0.00          |
| 28/03/2011 | Spot Bond        | 8.3800    | 8.37                       | 99.71378  | 99.74                        | 0.00          |
| 29/03/2011 | Spot Bond        | 8.5900    | 8.56                       | 98.91793  | 99.06                        | 0.00          |
| 28/03/2011 | Spot Bond        | 8.5600    | 8.56                       | 99.05870  | 99.06                        | 0.00          |
| 29/03/2011 | Spot Bond        | 7.0500    | 7.01                       | 102.68074 | 102.76                       | 0.00          |
| 28/03/2011 | Spot Bond        | 7.0100    | 7.01                       | 102.76176 | 102.75                       | 0.00          |
| 29/03/2011 | Spot Bond        | 8.6500    | 8.61                       | 93.00696  | 93.22                        | 0.00          |
| 28/03/2011 | Spot Bond        | 8.6100    | 8.61                       | 93.21509  | 93.22                        | 0.00          |
| 29/03/2011 | Spot Bond        | 8.7000    | 8.66                       | 87.17107  | 87.39                        | 0.00          |
| 28/03/2011 | Spot Bond        | 8.6600    | 8.67                       | 87.39239  | 87.34                        | 0.00          |
| 29/03/2011 | Spot Bond        | 9.0500    | 9.01                       | 72.46284  | 72.75                        | 0.00          |

| Date                | Contract Details | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/03/2011          | Spot Bond        | 9.0100    | 8.99                          | 72.75059  | 72.89                           | 0.00          |
| 28/03/2011          | Spot Bond        | 2.7000    | 2.70                          | 98.64392  | 98.64                           | 0.00          |
| 29/03/2011          | Spot Bond        | 2.7000    | 2.70                          | 98.65115  | 98.64                           | 0.00          |
| 29/03/2011          | Spot Bond        | 2.1800    | 2.18                          | 102.15708 | 102.15                          | 0.00          |
| 28/03/2011          | Spot Bond        | 2.1800    | 2.13                          | 102.15096 | 102.42                          | 0.00          |
| 29/03/2011          | Spot Bond        | 2.6900    | 2.69                          | 101.01442 | 101.01                          | 0.00          |
| 28/03/2011          | Spot Bond        | 2.6900    | 2.69                          | 101.00697 | 101.00                          | 0.00          |
| 29/03/2011          | Spot Bond        | 8.0000    | 8.00                          | 90.72031  | 8.00                            | 0.00          |
| 28/03/2011          | Spot Bond        | 8.0000    | 8.00                          | 90.70097  | 8.00                            | 0.00          |
| <b>Grand Total:</b> |                  |           |                               |           |                                 | <b>0.00</b>   |