



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 01/03/2010 To: 03/03/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 03/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.77446 | 77.34 | 0.00 |
| 02/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.66588 | 77.34 | 0.00 |
| 01/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.62971 | 77.34 | 0.00 |
| 03/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.84993 | 106.98 | 0.00 |
| 02/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.78987 | 106.98 | 0.00 |
| 01/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.76988 | 106.98 | 0.00 |
| 03/03/2010 | Spot Bond | 7.3500 | 7.32 | 108.05767 | 108.04 | 0.00 |
| 02/03/2010 | Spot Bond | 7.3200 | 7.32 | 108.03787 | 108.02 | 0.00 |
| 01/03/2010 | Spot Bond | 7.3200 | 7.32 | 108.01677 | 108.00 | 0.00 |
| 03/03/2010 | Spot Bond | 8.1700 | 8.14 | 123.04933 | 123.12 | 0.00 |
| 02/03/2010 | Spot Bond | 8.1400 | 8.17 | 123.11803 | 129.67 | 0.00 |
| 01/03/2010 | Spot Bond | 8.1700 | 8.17 | 129.67410 | 129.65 | 0.00 |
| 03/03/2010 | Spot Bond | 8.9450 | 8.91 | 115.57660 | 115.87 | 0.00 |
| 02/03/2010 | Spot Bond | 8.9050 | 8.97 | 115.87284 | 115.28 | 0.00 |
| 01/03/2010 | Spot Bond | 8.9650 | 8.98 | 115.27642 | 115.11 | 0.00 |
| 03/03/2010 | Spot Bond | 8.1850 | 8.16 | 104.03128 | 104.06 | 0.00 |
| 02/03/2010 | Spot Bond | 8.1600 | 8.19 | 104.06152 | 103.92 | 0.00 |
| 01/03/2010 | Spot Bond | 8.1900 | 8.19 | 103.91982 | 103.90 | 0.00 |
| 03/03/2010 | Spot Bond | 8.7150 | 8.69 | 97.31775 | 97.38 | 0.00 |
| 02/03/2010 | Spot Bond | 8.6900 | 8.73 | 97.38281 | 101.26 | 0.00 |
| 01/03/2010 | Spot Bond | 8.7300 | 8.73 | 101.26016 | 101.24 | 0.00 |
| 03/03/2010 | Spot Bond | 8.7450 | 8.72 | 97.16751 | 97.28 | 0.00 |
| 02/03/2010 | Spot Bond | 8.7150 | 8.77 | 97.27544 | 96.93 | 0.00 |
| 01/03/2010 | Spot Bond | 8.7700 | 8.77 | 96.92942 | 96.91 | 0.00 |
| 03/03/2010 | Spot Bond | 8.2200 | 8.19 | 98.72297 | 98.75 | 0.00 |
| 02/03/2010 | Spot Bond | 8.1900 | 8.22 | 98.75343 | 98.64 | 0.00 |
| 01/03/2010 | Spot Bond | 8.2200 | 8.22 | 98.63514 | 98.61 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | Spot Bond | 8.9300 | 8.89 | 90.16457 | 90.37 | 0.00 |
| 02/03/2010 | Spot Bond | 8.8850 | 8.93 | 90.37000 | 90.08 | 0.00 |
| 01/03/2010 | Spot Bond | 8.9300 | 8.95 | 90.07757 | 89.97 | 0.00 |
| 03/03/2010 | Spot Bond | 8.9500 | 8.92 | 87.69021 | 87.81 | 0.00 |
| 02/03/2010 | Spot Bond | 8.9200 | 8.98 | 87.81380 | 87.42 | 0.00 |
| 01/03/2010 | Spot Bond | 8.9800 | 8.99 | 87.41954 | 87.34 | 0.00 |
| 03/03/2010 | Spot Bond | 8.8850 | 8.84 | 76.14276 | 76.48 | 0.00 |
| 02/03/2010 | Spot Bond | 8.8350 | 8.93 | 76.48320 | 75.72 | 0.00 |
| 01/03/2010 | Spot Bond | 8.9300 | 8.96 | 75.71754 | 75.50 | 0.00 |
| Grand Total: | | | | | | 0.00 |