



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 22/03/2010 To: 23/03/2010

| Date                | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 23/03/2010          | Spot Bond        | 15.6790   | 15.68                      | 85.42886  | 77.34                        | 0.00          |
| 23/03/2010          | Spot Bond        | 7.3600    | 7.38                       | 103.21171 | 106.98                       | 0.00          |
| 23/03/2010          | Spot Bond        | 7.2350    | 7.34                       | 108.60159 | 108.44                       | 0.00          |
| 23/03/2010          | Spot Bond        | 8.1050    | 8.15                       | 123.85842 | 123.63                       | 0.00          |
| 23/03/2010          | Spot Bond        | 8.8700    | 8.92                       | 116.78983 | 116.29                       | 0.00          |
| 23/03/2010          | Spot Bond        | 8.1150    | 8.16                       | 104.71951 | 104.52                       | 0.00          |
| 23/03/2010          | Spot Bond        | 8.5800    | 8.64                       | 98.44903  | 98.10                        | 0.00          |
| 23/03/2010          | Spot Bond        | 8.6450    | 8.71                       | 98.16692  | 97.79                        | 0.00          |
| 23/03/2010          | Spot Bond        | 8.1350    | 8.18                       | 99.38904  | 99.22                        | 0.00          |
| 23/03/2010          | Spot Bond        | 8.7350    | 8.81                       | 91.73387  | 91.29                        | 0.00          |
| 23/03/2010          | Spot Bond        | 8.8300    | 8.88                       | 85.44828  | 85.12                        | 0.00          |
| 23/03/2010          | Spot Bond        | 8.8100    | 8.88                       | 73.94305  | 73.41                        | 0.00          |
| <b>Grand Total:</b> |                  |           |                            |           |                              | <b>0.00</b>   |