



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 21/03/2011 To: 25/03/2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 24/03/2011 | Spot Bond | 15.6790 | 15.68 | 98.77086 | 83.34 | 0.00 |
| 25/03/2011 | Spot Bond | 15.6790 | 15.68 | 98.82742 | 83.34 | 0.00 |
| 23/03/2011 | Spot Bond | 15.6790 | 15.68 | 98.71436 | 83.34 | 0.00 |
| 22/03/2011 | Spot Bond | 15.6790 | 15.68 | 98.54523 | 83.34 | 0.00 |
| 23/03/2011 | Spot Bond | 5.8400 | 5.93 | 103.90649 | 103.82 | 0.00 |
| 22/03/2011 | Spot Bond | 5.9300 | 5.93 | 103.81816 | 103.80 | 0.00 |
| 25/03/2011 | Spot Bond | 5.7950 | 5.80 | 103.95820 | 103.94 | 0.00 |
| 24/03/2011 | Spot Bond | 5.8000 | 5.84 | 103.93995 | 103.91 | 0.00 |
| 24/03/2011 | Spot Bond | 7.7500 | 7.79 | 121.85083 | 121.66 | 0.00 |
| 25/03/2011 | Spot Bond | 7.7450 | 7.75 | 121.89698 | 121.85 | 0.00 |
| 22/03/2011 | Spot Bond | 7.8300 | 7.88 | 121.41419 | 121.18 | 0.00 |
| 23/03/2011 | Spot Bond | 7.7900 | 7.83 | 121.65780 | 121.41 | 0.00 |
| 22/03/2011 | Spot Bond | 8.9300 | 8.97 | 115.82002 | 115.47 | 0.00 |
| 23/03/2011 | Spot Bond | 8.9100 | 8.93 | 116.08705 | 115.82 | 0.00 |
| 25/03/2011 | Spot Bond | 8.9000 | 8.89 | 116.23463 | 116.30 | 0.00 |
| 24/03/2011 | Spot Bond | 8.8900 | 8.91 | 116.29890 | 116.09 | 0.00 |
| 24/03/2011 | Spot Bond | 207.2525 | 207.23 | 8.58940 | 8.56 | 0.00 |
| 25/03/2011 | Spot Bond | 207.2718 | 207.25 | 8.62170 | 8.59 | 0.00 |
| 23/03/2011 | Spot Bond | 207.2332 | 207.08 | 8.55723 | 8.47 | 0.00 |
| 22/03/2011 | Spot Bond | 207.0759 | 207.06 | 8.46825 | 8.44 | 0.00 |
| 22/03/2011 | Spot Bond | 229.6608 | 229.63 | 3.77002 | 3.75 | 0.00 |
| 23/03/2011 | Spot Bond | 229.6404 | 229.66 | 3.81807 | 3.77 | 0.00 |
| 25/03/2011 | Spot Bond | 229.4811 | 229.67 | 3.85207 | 3.83 | 0.00 |
| 24/03/2011 | Spot Bond | 229.6701 | 229.64 | 3.83381 | 3.82 | 0.00 |
| 24/03/2011 | Spot Bond | 7.3250 | 7.36 | 106.91553 | 106.78 | 0.00 |
| 25/03/2011 | Spot Bond | 7.3300 | 7.33 | 106.92014 | 106.92 | 0.00 |
| 22/03/2011 | Spot Bond | 7.3800 | 7.45 | 106.64892 | 106.41 | 0.00 |

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| 23/03/2011 | Spot Bond | 7.3600 | 7.38 | 106.77869 | 106.65 | 0.00 |
| 24/03/2011 | Spot Bond | 2.6500 | 2.65 | 114.63645 | 114.63 | 0.00 |
| 25/03/2011 | Spot Bond | 2.6500 | 2.65 | 114.64474 | 114.64 | 0.00 |
| 22/03/2011 | Spot Bond | 2.6300 | 2.63 | 114.97171 | 114.96 | 0.00 |
| 23/03/2011 | Spot Bond | 2.6500 | 2.63 | 114.62816 | 114.97 | 0.00 |
| 22/03/2011 | Spot Bond | 8.4500 | 8.50 | 99.23817 | 98.97 | 0.00 |
| 23/03/2011 | Spot Bond | 8.4100 | 8.45 | 99.50036 | 99.24 | 0.00 |
| 25/03/2011 | Spot Bond | 8.3700 | 8.38 | 99.74048 | 99.69 | 0.00 |
| 24/03/2011 | Spot Bond | 8.3750 | 8.41 | 99.69378 | 99.50 | 0.00 |
| 25/03/2011 | Spot Bond | 8.5550 | 8.56 | 99.06321 | 99.01 | 0.00 |
| 24/03/2011 | Spot Bond | 8.5600 | 8.60 | 99.01310 | 98.80 | 0.00 |
| 22/03/2011 | Spot Bond | 8.6300 | 8.68 | 98.54011 | 98.25 | 0.00 |
| 23/03/2011 | Spot Bond | 8.5950 | 8.63 | 98.79929 | 98.54 | 0.00 |
| 22/03/2011 | Spot Bond | 7.0500 | 7.10 | 102.54327 | 102.40 | 0.00 |
| 23/03/2011 | Spot Bond | 7.0300 | 7.05 | 102.65261 | 102.54 | 0.00 |
| 25/03/2011 | Spot Bond | 7.0050 | 7.00 | 102.75481 | 102.75 | 0.00 |
| 24/03/2011 | Spot Bond | 7.0000 | 7.03 | 102.74788 | 102.65 | 0.00 |
| 25/03/2011 | Spot Bond | 8.6050 | 8.61 | 93.22217 | 93.17 | 0.00 |
| 24/03/2011 | Spot Bond | 8.6100 | 8.64 | 93.17168 | 92.98 | 0.00 |
| 22/03/2011 | Spot Bond | 8.7100 | 8.77 | 92.51095 | 92.15 | 0.00 |
| 23/03/2011 | Spot Bond | 8.6400 | 8.71 | 92.97741 | 92.51 | 0.00 |
| 22/03/2011 | Spot Bond | 8.7600 | 8.81 | 86.66745 | 86.35 | 0.00 |
| 23/03/2011 | Spot Bond | 8.7000 | 8.76 | 87.08965 | 86.67 | 0.00 |
| 25/03/2011 | Spot Bond | 8.6650 | 8.66 | 87.34179 | 87.35 | 0.00 |
| 24/03/2011 | Spot Bond | 8.6600 | 8.70 | 87.35168 | 87.09 | 0.00 |
| 25/03/2011 | Spot Bond | 8.9900 | 8.99 | 72.88641 | 72.91 | 0.00 |
| 24/03/2011 | Spot Bond | 8.9850 | 9.00 | 72.90723 | 72.77 | 0.00 |
| 22/03/2011 | Spot Bond | 9.0260 | 9.06 | 72.52262 | 72.28 | 0.00 |
| 23/03/2011 | Spot Bond | 9.0000 | 9.03 | 72.77442 | 72.52 | 0.00 |
| 23/03/2011 | Spot Bond | 2.7000 | 2.75 | 98.62212 | 97.93 | 0.00 |
| 22/03/2011 | Spot Bond | 2.7500 | 2.75 | 97.92989 | 97.92 | 0.00 |
| 24/03/2011 | Spot Bond | 2.7000 | 2.70 | 98.62938 | 98.62 | 0.00 |
| 25/03/2011 | Spot Bond | 2.7000 | 2.70 | 98.63666 | 98.63 | 0.00 |
| 22/03/2011 | Spot Bond | 2.1300 | 2.13 | 102.39079 | 102.38 | 0.00 |
| 23/03/2011 | Spot Bond | 2.1300 | 2.13 | 102.40877 | 102.39 | 0.00 |
| 24/03/2011 | Spot Bond | 2.1300 | 2.13 | 102.41476 | 102.41 | 0.00 |
| 25/03/2011 | Spot Bond | 2.1300 | 2.13 | 102.42076 | 102.41 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/03/2011 | Spot Bond | 2.7000 | 2.70 | 100.86841 | 100.86 | 0.00 |
| 23/03/2011 | Spot Bond | 2.6900 | 2.70 | 100.98461 | 100.87 | 0.00 |
| 24/03/2011 | Spot Bond | 2.6900 | 2.69 | 100.99206 | 100.98 | 0.00 |
| 25/03/2011 | Spot Bond | 2.6900 | 2.69 | 100.99952 | 100.99 | 0.00 |
| 25/03/2011 | Spot Bond | 8.0000 | 8.00 | 90.68164 | 8.00 | 0.00 |
| 24/03/2011 | Spot Bond | 8.0000 | 8.00 | 90.66231 | 8.00 | 0.00 |
| 23/03/2011 | Spot Bond | 8.0000 | 8.00 | 90.64300 | 8.00 | 0.00 |
| 22/03/2011 | Spot Bond | 8.0000 | 8.00 | 90.58505 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |