



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For March 2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 05/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.84691 | 77.34 | 0.00 |
| 04/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.81068 | 77.34 | 0.00 |
| 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 |
| 05/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.88999 | 106.98 | 0.00 |
| 04/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.86996 | 106.98 | 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 |
| 05/03/2010 | Spot Bond | 7.3450 | 7.35 | 108.10729 | 108.09 | 0.00 |
| 04/03/2010 | Spot Bond | 7.3450 | 7.35 | 108.08611 | 108.06 | 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 |
| 05/03/2010 | Spot Bond | 8.1650 | 8.16 | 123.12876 | 123.15 | 0.00 |
| 04/03/2010 | Spot Bond | 8.1550 | 8.17 | 123.15155 | 123.05 | 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 |
| 05/03/2010 | Spot Bond | 9.0000 | 8.94 | 115.11357 | 115.65 | 0.00 |
| 04/03/2010 | Spot Bond | 8.9400 | 8.95 | 115.65172 | 115.58 | 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 |
| 05/03/2010 | Spot Bond | 8.1850 | 8.17 | 104.07715 | 104.11 | 0.00 |
| 04/03/2010 | Spot Bond | 8.1700 | 8.19 | 104.11348 | 104.03 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 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 |
| 05/03/2010 | Spot Bond | 8.7050 | 8.70 | 97.41707 | 97.42 | 0.00 |
| 04/03/2010 | Spot Bond | 8.7000 | 8.72 | 97.42088 | 97.32 | 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 |
| 05/03/2010 | Spot Bond | 8.7400 | 8.73 | 97.24257 | 97.31 | 0.00 |
| 04/03/2010 | Spot Bond | 8.7250 | 8.75 | 97.30785 | 97.17 | 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 |
| 05/03/2010 | Spot Bond | 8.2150 | 8.20 | 98.78292 | 98.81 | 0.00 |
| 04/03/2010 | Spot Bond | 8.2000 | 8.22 | 98.80901 | 98.72 | 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 |
| 05/03/2010 | Spot Bond | 8.9100 | 8.91 | 90.32818 | 90.31 | 0.00 |
| 04/03/2010 | Spot Bond | 8.9100 | 8.93 | 90.30643 | 90.16 | 0.00 |
| 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 |
| 05/03/2010 | Spot Bond | 8.9400 | 8.93 | 87.79459 | 87.84 | 0.00 |
| 04/03/2010 | Spot Bond | 8.9300 | 8.95 | 87.83574 | 87.69 | 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 |
| 05/03/2010 | Spot Bond | 8.9450 | 8.89 | 75.70978 | 76.16 | 0.00 |
| 04/03/2010 | Spot Bond | 8.8850 | 8.89 | 76.16096 | 76.14 | 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 |
| 08/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.88317 | 77.34 | 0.00 |
| 08/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.91005 | 106.98 | 0.00 |
| 08/03/2010 | Spot Bond | 7.3900 | 7.35 | 108.06356 | 108.11 | 0.00 |
| 08/03/2010 | Spot Bond | 8.2000 | 8.17 | 122.98130 | 123.13 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/03/2010 | Spot Bond | 9.0400 | 9.00 | 114.76651 | 115.11 | 0.00 |
| 08/03/2010 | Spot Bond | 8.2200 | 8.19 | 103.96207 | 104.08 | 0.00 |
| 08/03/2010 | Spot Bond | 8.7400 | 8.71 | 97.25317 | 97.42 | 0.00 |
| 08/03/2010 | Spot Bond | 8.7750 | 8.74 | 97.06027 | 97.24 | 0.00 |
| 08/03/2010 | Spot Bond | 8.2500 | 8.22 | 98.69303 | 98.78 | 0.00 |
| 08/03/2010 | Spot Bond | 8.9450 | 8.91 | 90.13997 | 90.33 | 0.00 |
| 08/03/2010 | Spot Bond | 8.9750 | 8.94 | 87.59833 | 87.79 | 0.00 |
| 08/03/2010 | Spot Bond | 8.9850 | 8.95 | 75.41780 | 75.71 | 0.00 |
| Grand Total: | | | | | | 0.00 |