

Mark to Market

Trade date **2001-09-28**
 Settlement **2001-10-03**

Bond Code	Issuer	Coupon Rate	Maturity	Interest Payable 1	Interest Payable 2	Books closed 1	Books closed 2	MTM	YC Differential	YC Intersection	All in price	Clean Price	Accrued Interest	Duration	Modified Duration	Delta	Rand per Basis Point	Convexity
TL03	Telkom SA Limited	10.750	30-Sep-03	31-Mar	30-Sep	01-Mar	01-Sep	9.620		9.519	102.09137	102.00301	0.08836	1.846	1.761	-1.798	R 179.76	4.08
R15x	R150 Daughter	12.000	28-Feb-04	28-Feb	31-Aug	31-Jan	31-Jul	9.960		9.636	105.34784	104.26291	1.08493	2.148	2.046	-2.155	R 215.54	5.46
TL08	Telkom SA Ltd	13.000	31-May-04	31-May	30-Nov	01-May	01-Nov	10.090		9.708	111.04573	106.59368	4.45205	2.253	2.145	-2.382	R 238.17	6.16
R150	REPUBLIC OF SA	12.000	28-Feb-05	28-Feb	31-Aug	31-Jan	31-Jul	9.960		9.928	106.84896	105.76403	1.08493	2.885	2.748	-2.936	R 293.63	9.67
R15Y	R150 Daughter	12.000	28-Feb-05	28-Feb	31-Aug	31-Jan	31-Jul	9.960		9.928	106.84896	105.76403	1.08493	2.885	2.748	-2.936	R 293.63	9.67
WS01	Trans-Caledon TA	12.000	01-Dec-05	01-Jun	01-Dec	01-May	01-Nov	10.230		10.162	109.91144	105.83473	4.07671	3.296	3.136	-3.447	R 344.68	12.94
R15z	R150 Daughter	12.000	28-Feb-06	28-Feb	31-Aug	31-Jan	31-Jul	9.960		10.239	108.21103	107.12610	1.08493	3.549	3.380	-3.658	R 365.79	14.65
R184	REPUBLIC OF SA	12.500	21-Dec-06	21-Jun	21-Dec	21-May	21-Nov	10.390		10.479	111.84754	108.28590	3.56164	3.915	3.721	-4.162	R 416.21	18.37
R194	REPUBLIC OF SA	10.000	28-Feb-08	28-Feb	31-Aug	31-Jan	31-Jul	10.540		10.726	98.42175	97.51764	0.90411	4.818	4.577	-4.504	R 450.44	27.12
TK01	Telkom SA Ltd	10.000	31-Mar-08	31-Mar	30-Sep	01-Mar	01-Sep	10.920		10.737	95.88016	95.79797	0.08219	4.885	4.632	-4.441	R 444.10	27.66
T004	Transnet Limited	7.500	01-Apr-08	01-Apr	01-Oct	01-Mar	01-Sep	10.900		10.737	84.50418	84.46308	0.04110	5.127	4.862	-4.108	R 410.85	29.65
E168	ESKOM	11.000	01-Jun-08	01-Jun	01-Dec	01-May	01-Nov	10.970		10.753	103.83381	100.09682	3.73699	4.721	4.476	-4.647	R 464.74	
T011	Transnet Limited	16.500	01-Apr-10	01-Apr	01-Oct	01-Mar	01-Sep	10.900		10.716	130.60884	130.51843	0.09041	5.305	5.031	-6.570	R 657.03	35.39
LB01	Land & Agric Bnk	11.500	30-Jun-10	30-Jun	31-Dec	01-Jun	01-Dec	11.400		10.697	103.47334	100.48019	2.99315	5.585	5.284	-5.468	R 546.76	39.22
R153	REPUBLIC OF SA	13.000	31-Aug-10	28-Feb	31-Aug	31-Jan	31-Jul	10.680		10.685	114.28568	113.11034	1.17534	5.679	5.392	-6.162	R 616.18	40.40
WS03	Trans-Caledon TA	13.000	15-Sep-10	15-Mar	15-Sep	15-Feb	15-Aug	10.970		10.682	112.02119	111.38009	0.64110	5.694	5.398	-6.047	R 604.69	40.47
DV07	DEV BK STHN AF	14.500	30-Sep-10	31-Mar	30-Sep	01-Mar	01-Sep	11.100		10.679	119.15136	119.03218	0.11918	5.604	5.309	-6.326	R 632.58	39.43
IV01	INVESTEC BANK LIMITED	16.000	31-Mar-12	31-Mar	30-Sep	20-Mar	20-Sep	11.980		10.596	123.78434	123.65283	0.13151	5.891	5.558	-6.880	R 687.96	45.18
R157	REPUBLIC OF SA	13.500	15-Sep-15	15-Mar	15-Sep	15-Feb	15-Aug	10.740		10.547	120.38232	119.71657	0.66575	7.173	6.807	-8.195	R 819.49	70.15
E170	ESKOM	13.500	01-Aug-20	01-Feb	01-Aug	01-Jan	01-Jul	10.400		10.600	127.66199	125.33185	2.33014	8.112	7.711	-9.844	R 984.41	96.89
R186	REPUBLIC OF SA	10.500	21-Dec-26	21-Jun	21-Dec	21-May	21-Nov	10.190		10.608	105.74559	102.75381	2.99178	9.174	8.729	-9.231	R 923.07	133.56
AB01	ABSA BANK LIMITED	15.000	01-Mar-05	01-Mar	01-Sep	20-Feb	23-Aug	10.785		9.929	113.06824	111.75317	1.31507	2.799	2.655	-3.002	R 300.25	9.20
AE11	ATOMIC ENERGY	10.850	31-Oct-01	30-Apr	31-Oct	01-Apr	01-Oct	9.260		8.996	99.29465	100.12698	-0.83233	0.080	0.076	-0.076	R 7.56	0.07
AE13	ATOMIC ENERGY	13.500	30-Apr-04	30-Apr	31-Oct	01-Apr	01-Oct	10.160		9.684	106.40885	107.44447	-1.03562	2.291	2.180	-2.320	R 231.96	6.11
AE17	ATOMIC ENERGY	14.300	30-Apr-02	30-Apr	31-Oct	01-Apr	01-Oct	9.260		9.130	101.70558	102.80257	-1.09699	0.576	0.551	-0.560	R 56.00	0.57
AE19	ATOMIC ENERGY	13.000	31-Oct-02	30-Apr	31-Oct	01-Apr	01-Oct	9.270		9.684	102.77477	103.77203	-0.99726	1.046	1.000	-1.027	R 102.75	1.49
AE24	ATOMIC ENERGY	14.500	30-Apr-04	30-Apr	31-Oct	01-Apr	01-Oct	10.160		9.268	108.55259	109.66492	-1.11233	2.276	2.166	-2.351	R 235.08	6.05
BC03	BEACON BAY	11.350	13-Aug-05	13-Feb	13-Aug	14-Jan	14-Jul	11.788	1.720	10.068	100.21233	98.62644	1.58589	3.180	3.003	-3.009	R 300.92	11.59
BOE1	BOE BANK LTD	12.750	12-Dec-03	12-Jun	12-Dec	02-Jun	02-Dec	9.960	0.000	9.575	109.27350	105.32624	3.94726	1.918	1.827	-1.997	R 199.66	4.52
BT01	BOPHUTHATSWANA ADM	10.300	31-Mar-03	31-Mar	30-Sep	01-Mar	01-Sep	9.920		9.380	100.59805	100.51339	0.08466	1.420	1.353	-1.361	R 136.07	2.52
BT03	BOPHUTHATSWANA ADM	13.600	30-Sep-04	31-Mar	30-Sep	28-Feb	31-Aug	9.805		9.805	109.74669	109.63491	0.11178	2.575	2.455	-2.694	R 269.40	7.75
BT04	BOPHUTHATSWANA ADM	13.600	30-Sep-04	31-Mar	30-Sep	01-Mar	01-Sep	9.805		9.805	109.74669	109.63491	0.11178	2.575	2.455	-2.694	R 269.40	7.75
BT05	BOPHUTHATSWANA ADM	11.500	30-Sep-05	31-Mar	30-Sep	01-Mar	01-Sep	10.109		10.109	104.57058	104.47606	0.09452	3.325	3.165	-3.310	R 330.96	12.67
BT10	BOPHUTHATSWANA ADM	14.450	31-Mar-05	31-Mar	30-Sep	01-Mar	01-Sep	10.570		9.954	111.20490	111.08613	0.11877	2.895	2.750	-3.058	R 305.76	9.74
BT14	BOPHUTHATSWANA ADM	13.900	30-Sep-03	31-Mar	30-Sep	01-Mar	01-Sep	10.165		9.519	106.69655	106.58230	0.11425	1.812	1.724	-1.839	R 183.94	3.96
BT16	BOPHUTHATSWANA ADM	14.750	31-Mar-04	31-Mar	30-Sep	01-Mar	01-Sep	9.660		9.660	111.15581	111.03458	0.12123	2.189	2.088	-2.321	R 232.14	5.69
BT28	BOPHUTHATSWANA ADM	17.400	30-Sep-01	31-Mar	30-Sep	28-Feb	31-Aug	8.972		8.972	100.07236	99.92935	0.14301	-0.008	-0.008	0.008	R 0.79	0.00
CK16	CISKEI ADMINISTRATION	14.150	30-Nov-04	31-May	30-Nov	01-May	01-Nov	9.855		9.855	116.21605	111.37016	4.84589	2.576	2.455	-2.853	R 285.31	8.06
CK20	CISKEI ADMINISTRATION	19.250	30-Sep-04	31-Mar	30-Sep	01-Mar	01-Sep	9.805		9.805	124.14160	123.98338	0.15822	2.470	2.355	-2.923	R 292.34	7.31
CK22	CISKEI ADMINISTRATION	18.750	31-Oct-05	30-Apr	31-Oct	01-Apr	01-Oct	10.136		10.136	126.80474	128.24310	-1.43836	3.187	3.033	-3.847	R 384.66	12.00
CK23	CISKEI ADMINISTRATION	19.250	31-Oct-06	30-Jun	31-Dec	01-Jun	01-Dec	10.635		10.440	138.85574	133.84547	5.01027	3.638	3.454	-4.796	R 479.64	16.53
CK24	CISKEI ADMINISTRATION	19.150	30-Apr-05	30-Apr	31-Oct	01-Apr	01-Oct	9.979		9.979	125.60921	127.07825	-1.46904	2.877	2.740	-3.441	R 344.15	9.78
CK25	CISKEI ADMINISTRATION	19.250	31-Dec-06	30-Jun	31-Dec	31-May	30-Nov	10.487		10.487	139.57015	134.55988	5.01027	3.643	3.461	-4.831	R 483.06	16.58
D144	DURBAN	14.000	30-Jun-05	30-Jun	31-Dec	01-Jun	01-Dec	11.279	1.248	10.030	111.69039	108.04655	3.64384	2.973	2.814	-3.143	R 314.31	10.50
D148	DURBAN	13.000	30-Jun-02	30-Jun	31-Dec	01-Jun	01-Dec	10.036	0.861	9.176	105.38531	102.00175	3.38356	0.712	0.678	-0.714	R 71.42	0.79
D159	DURBAN	14.800	30-Jun-02	30-Jun	31-Dec	01-Jun	01-Dec	10.036	0.861	9.176	107.10117	103.24912	3.85205	0.708	0.674	-0.722	R 72.22	0.79

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Settlement **2001-10-03**

Bond Code	Issuer	Coupon Rate	Maturity	Interest Payable 1	Interest Payable 2	Books closed 1	Books closed 2	MTM	YC Differential	YC Intersection	All in price	Clean Price	Accrued Interest	Duration	Modified Duration	Delta	Rand per Basis Point	Convexity
D160	DURBAN	14.800	30-Jun-03	30-Jun	31-Dec	01-Jun	01-Dec	10.451	1.002	9.449	110.53919	106.68714	3.85205	1.552	1.475	-1.631	R 163.07	3.05
DC01	DAIMLERCHRYSLER S.A.	10.750	25-Sep-07	25-Mar	25-Sep	25-Feb	25-Aug	10.765		10.658	100.16678	99.93116	0.23562	4.550	4.318	-4.325	R 432.48	24.02
DV06	DEV BK STHN AF	10.000	31-Oct-01	30-Apr	31-Oct	01-Apr	01-Oct	8.980		8.996	99.31584	100.08296	-0.76712	0.080	0.076	-0.076	R 7.57	0.07
DV20	DEV BK STHN AF	0.000	28-Apr-04	28-Apr	28-Oct	18-Apr	18-Oct			9.682	102.08090	100.00000	0.00000	2.568	2.568	-2.568	R 256.83	7.88
DV21	DEV BK STHN AF	15.000	15-Jun-16	15-Jun	15-Dec	15-May	15-Nov	11.170		10.553	131.80901	127.28846	4.52055	6.911	6.546	-8.628	R 862.77	68.32
E126	ESKOM	12.500	31-Dec-01	30-Jun	31-Dec	01-Jun	01-Dec	9.024	0.000	9.041	100.64120	100.70901	3.25342	0.249	0.239	-0.248	R 24.80	0.23
E131	ESKOM	11.150	30-Apr-02	30-Apr	31-Oct	01-Apr	01-Oct	8.986	0.000	9.130	100.36201	101.21735	-0.85534	0.576	0.551	-0.553	R 55.33	0.57
E132	ESKOM	11.750	30-Apr-02	30-Apr	31-Oct	01-Apr	01-Oct	8.986	0.000	9.130	100.64719	101.54856	-0.90137	0.576	0.551	-0.555	R 55.49	0.57
E134	ESKOM	10.750	31-May-03	31-May	30-Nov	01-May	01-Nov	9.546	0.000	9.426	105.45150	101.76999	3.68151	1.512	1.443	-1.522	R 152.21	2.91
E135	ESKOM	11.300	31-May-03	31-May	30-Nov	01-May	01-Nov	9.545	0.000	9.426	106.46505	102.59519	3.86986	1.506	1.438	-1.531	R 153.06	2.90
E138	ESKOM	9.700	31-Aug-03	28-Feb	31-Aug	01-Feb	01-Aug	9.662	0.000	9.496	100.93211	100.05512	0.87699	1.774	1.693	-1.708	R 170.84	3.80
E139	ESKOM	10.250	31-Aug-03	28-Feb	31-Aug	01-Feb	01-Aug	9.661	0.000	9.496	101.92126	100.99455	0.92671	1.768	1.687	-1.719	R 171.90	3.78
E141	ESKOM	8.650	01-Mar-04	01-Mar	01-Sep	01-Feb	01-Aug	9.808	0.000	9.637	98.31522	97.55686	0.75836	2.210	2.106	-2.071	R 207.10	5.68
E142	ESKOM	9.150	01-Mar-04	01-Mar	01-Sep	01-Feb	01-Aug	9.806	0.000	9.637	99.41385	98.61166	0.80219	2.200	2.098	-2.085	R 208.54	5.65
E144	ESKOM	9.050	01-Feb-05	01-Feb	01-Aug	01-Jan	01-Jul	9.982	0.000	9.906	100.23850	97.37684	1.56205	2.899	2.761	-2.732	R 273.18	9.64
E145	ESKOM	9.550	01-Feb-05	01-Feb	01-Aug	01-Jan	01-Jul	9.980	0.000	9.906	100.41581	98.76745	1.64836	2.882	2.745	-2.756	R 275.62	9.56
E148	ESKOM	9.050	01-Jun-05	01-Jun	01-Dec	01-May	01-Nov	10.129	0.000	10.006	99.80805	96.73353	3.07452	3.093	2.944	-2.938	R 293.85	11.10
E149	ESKOM	9.550	01-Jun-05	01-Jun	01-Dec	01-May	01-Nov	10.126	0.000	10.006	101.48341	98.23903	3.24438	3.072	2.924	-2.967	R 296.71	11.00
E151	ESKOM	10.950	01-Nov-04	01-May	01-Nov	01-Apr	01-Oct	9.936	0.000	9.831	101.79514	102.66514	-0.87000	2.721	2.592	-2.638	R 263.84	8.44
E153	ESKOM	12.950	01-Apr-06	01-Apr	01-Oct	01-Mar	01-Sep	10.449	0.000	10.266	108.86105	108.79009	0.07096	3.586	3.408	-3.710	R 371.00	14.89
E154	ESKOM	10.000	01-Nov-07	01-May	01-Nov	01-Apr	01-Oct	10.887	0.000	10.677	95.36562	96.16014	-0.79452	4.702	4.459	-4.252	R 425.23	25.27
E155	ESKOM	13.200	01-Nov-07	01-May	01-Nov	01-Apr	01-Oct	10.842	0.000	10.677	109.29286	110.34163	-1.04877	4.491	4.260	-4.656	R 465.61	23.64
E157	ESKOM	14.250	01-Nov-08	01-May	01-Nov	01-Apr	01-Oct	10.869	0.000	10.774	115.31252	116.44471	-1.13219	4.910	4.657	-5.370	R 536.98	28.93
E159	ESKOM	12.000	01-Sep-08	01-Mar	01-Sep	01-Feb	01-Aug	10.914	0.000	10.769	106.21437	105.16232	1.05205	4.895	4.642	-4.930	R 493.02	28.71
E160	ESKOM	11.000	01-Nov-09	01-May	01-Nov	01-Apr	01-Oct	10.774	0.000	10.746	100.35826	101.23223	-0.87397	5.614	5.327	-5.346	R 534.58	37.62
E163	ESKOM	10.500	01-Jun-04	01-Jun	01-Dec	01-May	01-Nov	9.865	0.000	9.709	104.98480	101.41768	3.56712	2.314	2.205	-2.315	R 231.54	6.39
E171	ESKOM	0.000	01-Sep-02	01-Mar	01-Sep	01-Feb	01-Aug	8.935		9.223	92.34075	92.34075	0.00000	0.912	0.873	-0.806	R 80.58	1.18
GZ02	GAZANKULU ADMINISTR	13.750	30-Sep-01	31-Mar	30-Sep	01-Mar	01-Sep	10.274	1.301	8.972	100.08260	99.96959	0.11301	-0.008	-0.008	0.008	R 0.78	0.00
GZ04	GAZANKULU ADMINISTR	13.000	30-Jun-03	30-Jun	31-Dec	01-Jun	01-Dec	9.920		9.449	108.13506	104.75150	3.38356	1.571	1.497	-1.619	R 161.87	3.11
GZ06	GAZANKULU ADMINISTR	16.350	30-Jun-03	30-Jun	31-Dec	01-Jun	01-Dec	10.851	1.402	9.449	112.68601	108.43053	4.25548	1.537	1.458	-1.643	R 164.27	3.00
GZ07	GAZANKULU ADMINISTR	17.200	31-Aug-05	28-Feb	31-Aug	01-Feb	01-Aug	10.570		10.083	122.32407	120.76900	1.55507	3.054	2.901	-3.548	R 354.85	11.12
GZ10	GAZANKULU ADMINISTR	18.650	30-Sep-05	31-Mar	30-Sep	01-Mar	01-Sep	10.570		10.109	125.92003	125.76674	0.15329	3.099	2.944	-3.707	R 370.66	11.42
GZ14	GAZANKULU ADMINISTR	18.500	01-Apr-04	31-Mar	30-Sep	28-Feb	31-Aug	9.661		9.661	119.31626	119.16421	0.15205	2.138	2.040	-2.434	R 243.39	5.51
HAR1	HARMONY GOLD MINING	13.000	14-Jun-06	14-Jun	14-Dec	14-May	14-Nov	12.040		10.328	107.26629	103.31287	3.95342	3.547	3.346	-3.589	R 358.90	14.98
IN01	INFRASTRUCTURE	13.500	30-Jun-03	30-Jun	31-Dec	01-Jun	01-Dec	10.080		9.449	108.78493	105.27123	3.51370	1.566	1.491	-1.622	R 162.16	3.09
IN02	INFRASTRUCTURE	13.500	30-Jun-06	30-Jun	31-Dec	01-Jun	01-Dec	10.860		10.342	113.02713	109.51343	3.51370	3.597	3.411	-3.856	R 385.59	15.47
IN03	INFRASTRUCTURE	14.000	30-Jun-11	30-Jun	31-Dec	01-Jun	01-Dec	11.680		10.631	116.85435	113.21051	3.64384	5.675	5.362	-6.265	R 626.53	42.11
IPL1	IMPERIAL GROUP (PTY) L	11.000	14-Mar-06	14-Mar	14-Sep	14-Feb	14-Aug	10.900		10.251	100.90893	100.33633	0.57260	3.616	3.430	-3.461	R 346.07	14.96
IS46	ISCOR	10.450	01-Oct-02	01-Apr	01-Oct	01-Mar	01-Sep	10.116	0.871	9.245	100.36508	100.30782	0.05726	0.970	0.923	-0.926	R 92.64	1.30
IS54	ISCOR	14.700	01-May-02	01-May	01-Nov	01-Apr	01-Oct	10.123	0.992	9.131	101.38612	102.55407	-1.16795	0.579	0.551	-0.559	R 55.86	0.57
IS57	ISCOR	14.500	31-Oct-02	01-May	01-Nov	01-Apr	01-Oct	10.080	0.813	9.267	103.30325	104.45530	-1.15205	1.046	0.995	-1.028	R 102.84	1.48
IS59	ISCOR	12.500	01-Mar-03	01-Mar	01-Sep	01-Feb	01-Aug	10.553	1.195	9.358	103.57461	102.47872	1.09589	1.326	1.260	-1.305	R 130.48	2.24
J085	JOHANNESBURG	11.600	31-Dec-01	30-Jun	31-Dec	17-Jun	17-Dec	10.317	1.276	9.041	103.20379	100.18461	3.01918	0.250	0.238	-0.245	R 24.55	0.23
J097	JOHANNESBURG	9.100	30-Sep-01	31-Mar	30-Sep	17-Mar	17-Sep	10.274	1.301	8.972	100.08260	100.00781	0.07479	-0.008	-0.008	0.008	R 0.78	0.00
J100	JOHANNESBURG	9.330	31-Jul-02	31-Jan	31-Jul	17-Jan	17-Jul	9.994	0.796	9.199	101.08240	99.44645	1.63595	0.804	0.765	-0.774	R 77.38	0.96
K001	KIWANE CAPITAL HOLDIN	12.000	28-Feb-05	28-Feb	31-Aug	31-Jan	31-Jul	11.280		9.928	103.06145	101.97652	1.08493	2.874	2.720	-2.804	R 280.35	9.50
K002	KIWANE CAPITAL HOLDIN	12.000	28-Feb-05	28-Feb	31-Aug	31-Jan	31-Jul	12.560		9.928	99.55173	98.46680	1.08493	2.863	2.694	-2.681	R 268.14	9.34

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Trade date **2001-09-28**
 Settlement **2001-10-03**

Bond Code	Issuer	Coupon Rate	Maturity	Interest Payable 1	Interest Payable 2	Books closed 1	Books closed 2	MTM	YC Differential	YC Intersection	All in price	Clean Price	Accrued Interest	Duration	Modified Duration	Delta	Rand per Basis Point	Convexity
KW01	Komati River Basin Authorit	13.500	31-Oct-27	30-Apr	31-Oct	31-Mar	30-Sep	10.605	0.000	10.605	124.45701	125.49263	-1.03562	9.081	8.624	-10.733	R 1,073.30	128.06
LB06	Land & Agric Bnk	12.500	15-May-02	15-May	15-Nov	15-Apr	15-Oct	9.320		9.142	106.62819	101.79942	4.82877	0.588	0.562	-0.599	R 59.89	0.60
LW08	LEBOWA ADMINISTRATIO	12.500	31-Oct-02	30-Apr	31-Oct	01-Apr	01-Oct	10.080	0.813	9.267	101.48636	102.44526	-0.95890	1.047	0.997	-1.012	R 101.16	1.48
LW09	LEBOWA ADMINISTRATIO	13.900	31-Oct-03	30-Apr	31-Oct	01-Apr	01-Oct	9.860		9.543	106.39250	107.45880	-1.06630	1.896	1.807	-1.923	R 192.29	4.29
LW12	LEBOWA ADMINISTRATIO	16.400	30-Apr-04	30-Apr	31-Oct	01-Apr	01-Oct	11.045	1.361	9.684	110.51854	111.77662	-1.25808	2.245	2.128	-2.351	R 235.15	5.89
LW13	LEBOWA ADMINISTRATIO	18.000	31-Oct-04	30-Apr	31-Oct	01-Apr	01-Oct	10.520		9.830	100.42650	119.28373	-1.38082	2.571	2.443	-2.880	R 287.99	7.75
LW14	LEBOWA ADMINISTRATIO	16.800	30-Sep-05	31-Mar	30-Sep	28-Feb	31-Aug	10.109		10.109	121.67435	121.53627	0.13808	3.154	3.003	-3.654	R 365.35	11.76
NED1	NEDBANK LIMITED	11.300	20-Sep-06	20-Mar	20-Sep	11-Mar	11-Sep	10.890		10.408	101.93674	101.53427	0.40247	3.926	3.724	-3.796	R 379.58	17.74
R089	REPUBLIC OF SA	9.000	15-Apr-04	15-Apr	15-Oct	15-Mar	15-Sep	9.610		9.672	98.36917	98.66506	-0.29589	2.325	2.218	-2.182	R 218.22	6.23
R093	REPUBLIC OF SA	9.250	01-Jul-04	01-Jan	01-Jul	01-Dec	01-Jun	9.795		9.733	101.05074	98.66855	2.38219	2.429	2.316	-2.340	R 234.03	6.91
R097	REPUBLIC OF SA	9.375	01-Jul-04	01-Jan	01-Jul	01-Dec	01-Jun	9.540		9.733	101.97707	99.56269	2.41438	2.427	2.317	-2.363	R 236.26	6.92
R100	REPUBLIC OF SA	9.250	15-Apr-02	15-Apr	15-Oct	15-Mar	15-Sep	9.062	-0.057	9.119	99.79956	100.10367	-0.30411	0.533	0.510	-0.509	R 50.87	0.50
R103	REPUBLIC OF SA	10.350	01-Oct-01	01-Apr	01-Oct	01-Mar	01-Sep	8.849	-0.125	8.973	100.04758	99.99087	0.05671	-0.005	-0.005	0.005	R 0.53	0.00
R104	REPUBLIC OF SA	11.500	01-Dec-01	01-Jun	01-Dec	01-May	01-Nov	9.149	0.131	9.019	104.20881	100.30196	3.90685	0.167	0.159	-0.166	R 16.60	0.15
R106	REPUBLIC OF SA	12.500	01-Sep-03	01-Mar	01-Sep	01-Feb	01-Aug	9.080		9.497	106.96528	105.86939	1.09589	1.747	1.672	-1.788	R 178.80	3.75
R111	REPUBLIC OF SA	13.000	15-Sep-02	15-Mar	15-Sep	15-Feb	15-Aug	9.363	0.130	9.233	103.86815	103.22705	0.64110	0.920	0.879	-0.913	R 91.31	1.21
R113	REPUBLIC OF SA	13.000	01-May-02	01-May	01-Nov	01-Apr	01-Oct	9.251	0.120	9.131	101.06850	102.10138	-1.03288	0.579	0.553	-0.559	R 55.91	0.57
R124	REPUBLIC OF SA	13.000	15-Jul-05	15-Jan	15-Jul	15-Dec	15-Jun	10.080		10.043	111.78552	108.93620	2.84932	3.062	2.916	-3.259	R 325.91	11.10
R126	REPUBLIC OF SA	14.500	15-Oct-06	15-Apr	15-Oct	15-Mar	15-Sep	10.365		10.428	115.44102	115.91773	-0.47671	3.855	3.665	-4.231	R 423.14	17.42
R133	REPUBLIC OF SA	15.000	15-Sep-07	15-Mar	15-Sep	15-Feb	15-Aug	10.455		10.653	120.49482	119.75509	0.73973	4.280	4.067	-4.901	R 490.06	22.00
R136	REPUBLIC OF SA	13.000	15-Aug-08	15-Feb	15-Aug	15-Jan	15-Jul	10.942	0.175	10.766	111.45785	109.71264	1.74521	4.776	4.529	-5.047	R 504.74	27.66
R162	REPUBLIC OF SA	12.500	15-Jan-02	15-Jan	15-Jul	15-Dec	15-Jun	9.180		9.052	103.54169	100.80196	2.73973	0.290	0.278	-0.288	R 28.75	0.27
R173	REPUBLIC OF SA	13.450	30-Sep-06	31-Mar	30-Sep	28-Feb	31-Aug	10.504	0.088	10.416	111.33003	111.21948	0.11055	3.857	3.665	-4.080	R 407.99	17.38
R175	REPUBLIC OF SA	9.000	15-Oct-02	15-Apr	15-Oct	15-Mar	15-Sep	9.060		9.255	99.65391	99.94980	-0.29589	1.011	0.967	-0.964	R 96.41	1.41
R177	REPUBLIC OF SA	9.500	15-May-07	15-May	15-Nov	15-Apr	15-Oct	10.320		10.580	100.18785	96.51799	3.66986	4.298	4.087	-4.094	R 409.44	21.85
R178	REPUBLIC OF SA	9.750	15-Jul-08	15-Jan	15-Jul	15-Dec	15-Jun	10.941	0.180	10.762	96.48551	94.34852	2.13699	4.955	4.698	-4.533	R 453.29	29.10
R179	REPUBLIC OF SA	10.000	01-Aug-13	01-Feb	01-Aug	01-Jan	01-Jul	10.785	0.227	10.558	96.50556	94.77953	1.72603	6.939	6.584	-6.354	R 635.42	62.65
R180	REPUBLIC OF SA	13.450	30-Sep-07	31-Mar	30-Sep	28-Feb	31-Aug	10.658	-0.003	10.661	112.24313	112.13258	0.11055	4.397	4.174	-4.685	R 468.51	22.88
R181	REPUBLIC OF SA	13.450	30-Sep-08	31-Mar	30-Sep	28-Feb	31-Aug	10.941	0.169	10.772	112.15196	112.04141	0.11055	4.871	4.618	-5.179	R 517.91	28.53
R182	REPUBLIC OF SA	13.550	30-Sep-12	31-Mar	30-Sep	28-Feb	31-Aug	10.822	0.244	10.578	117.40360	117.29223	0.11137	6.386	6.058	-7.112	R 711.23	52.75
R183	REPUBLIC OF SA	13.550	30-Sep-13	31-Mar	30-Sep	28-Feb	31-Aug	10.787	0.232	10.555	118.45915	118.34778	0.11137	6.686	6.344	-7.515	R 751.51	58.82
R193	REPUBLIC OF SA	0.000	30-Mar-03	30-Jun	30-Dec	16-Jun	16-Dec			9.380	99.54430	100.00000	0.00000	1.240	1.240	-1.240	R 124.04	2.16
RB65	Rand Water	13.000	01-Apr-02	01-Apr	01-Oct	01-Mar	01-Sep	10.169	1.060	9.109	101.41419	101.34296	0.07123	0.493	0.470	-0.476	R 47.62	0.45
RB67	Rand Water	10.500	01-Apr-03	01-Apr	01-Oct	01-Mar	01-Sep	10.525	1.144	9.381	100.02291	99.96538	0.05753	1.421	1.350	-1.350	R 135.02	2.51
RB69	Rand Water	13.000	01-Oct-03	01-Apr	01-Oct	01-Mar	01-Sep	11.139	1.619	9.520	103.31787	103.24664	0.07123	1.822	1.726	-1.783	R 178.30	3.95
RB70	Rand Water	12.390	01-Apr-05	01-Apr	01-Oct	02-Mar	01-Sep	11.146	1.191	9.955	103.58849	103.52060	0.06789	2.949	2.793	-2.894	R 289.36	9.95
RB77	Rand Water	17.550	01-Mar-04	01-Mar	01-Sep	01-Feb	01-Aug	11.065	1.428	9.637	114.92237	113.38374	1.53863	2.065	1.957	-2.249	R 224.88	5.12
RB78	Rand Water	16.500	01-Oct-06	01-Apr	01-Oct	01-Mar	01-Sep	11.930	1.514	10.417	116.91849	116.82808	0.09041	3.700	3.491	-4.082	R 408.20	16.15
RB87	Rand Water	12.500	01-Dec-02	01-Jun	01-Dec	01-May	01-Nov	10.045	0.755	9.290	106.83048	102.58390	4.24658	1.076	1.025	-1.095	R 109.47	1.60
RW01	Rand Water	12.000	30-Sep-05	31-Mar	30-Sep	01-Mar	01-Sep	10.630		10.109	104.46060	104.36197	0.09863	3.300	3.133	-3.273	R 327.32	12.48
RW02	Rand Water	13.000	31-Jul-12	31-Jan	31-Jul	01-Jan	01-Jul	11.540		10.584	111.11597	108.83652	2.27945	6.171	5.835	-6.483	R 648.34	49.98
SBK1	Standard Bank of South Afr	15.500	01-Jun-05	01-Jun	01-Dec	01-May	01-Nov	10.785		10.006	119.16443	113.89868	5.26575	2.852	2.706	-3.225	R 322.46	9.89
SBK2	Standard Bank of South Afr	13.750	02-Dec-05	02-Jun	02-Dec	02-May	02-Nov	10.885		10.163	113.97252	109.33896	4.63356	3.216	3.050	-3.476	R 347.61	12.44
SC07	STRIPCO LIMITED	0.000	28-Feb-02	28-Feb	31-Aug	21-Feb	24-Aug	8.645		9.085	96.61334	96.61334	0.00000	0.409	0.392	-0.378	R 37.85	0.38
SC08	STRIPCO LIMITED	0.000	31-Aug-02	28-Feb	31-Aug	21-Feb	24-Aug	8.610		9.222	92.62477	92.62477	0.00000	0.909	0.871	-0.807	R 80.71	1.18
SC09	STRIPCO LIMITED	0.000	28-Feb-03	28-Feb	31-Aug	21-Feb	24-Aug	9.115		9.357	88.19892	88.19892	0.00000	1.409	1.347	-1.188	R 118.84	2.46
SC10	STRIPCO LIMITED	0.000	31-Aug-03	28-Feb	31-Aug	21-Feb	24-Aug	9.360		9.496	83.97823	83.97823	0.00000	1.909	1.823	-1.531	R 153.13	4.20

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SC100	STRIPCO LIMITED	0.000	15-Mar-05	15-Mar	15-Sep	08-Mar	08-Sep	9.985		9.941	71.44901	71.44901	0.00000	3.450	3.286	-2.348	R 234.80	12.36
SC101	STRIPCO LIMITED	0.000	15-Sep-05	15-Mar	15-Sep	08-Mar	08-Sep	10.135		10.096	67.66869	67.66869	0.00000	3.950	3.760	-2.544	R 254.42	15.92
SC102	STRIPCO LIMITED	0.000	15-Mar-06	15-Mar	15-Sep	08-Mar	08-Sep	10.260		10.252	64.06498	64.06498	0.00000	4.450	4.233	-2.712	R 271.19	19.93
SC103	STRIPCO LIMITED	0.000	15-Sep-06	15-Mar	15-Sep	08-Mar	08-Sep	10.405		10.404	60.52431	60.52431	0.00000	4.950	4.705	-2.848	R 284.80	24.38
SC104	STRIPCO LIMITED	0.000	15-Mar-07	15-Mar	15-Sep	08-Mar	08-Sep	10.495		10.540	57.26368	57.26368	0.00000	5.450	5.179	-2.965	R 296.54	29.28
SC105	STRIPCO LIMITED	0.000	15-Sep-07	15-Mar	15-Sep	08-Mar	08-Sep	10.570		10.653	54.17841	54.17841	0.00000	5.950	5.652	-3.062	R 306.19	34.62
SC106	STRIPCO LIMITED	0.000	15-Mar-08	15-Mar	15-Sep	08-Mar	08-Sep	10.625		10.732	51.28573	51.28573	0.00000	6.450	6.125	-3.141	R 314.12	40.42
SC107	STRIPCO LIMITED	0.000	15-Sep-08	15-Mar	15-Sep	08-Mar	08-Sep	10.680		10.770	48.52220	48.52220	0.00000	6.950	6.598	-3.201	R 320.15	46.66
SC108	STRIPCO LIMITED	0.000	15-Mar-09	15-Mar	15-Sep	08-Mar	08-Sep	10.735		10.774	45.88365	45.88365	0.00000	7.450	7.071	-3.244	R 324.43	53.35
SC109	STRIPCO LIMITED	0.000	15-Sep-09	15-Mar	15-Sep	08-Mar	08-Sep	10.795		10.754	43.34964	43.34964	0.00000	7.950	7.543	-3.270	R 326.99	60.48
SC11	STRIPCO LIMITED	0.000	28-Feb-04	28-Feb	31-Aug	21-Feb	24-Aug	9.585		9.636	79.80969	79.80969	0.00000	2.409	2.299	-1.835	R 183.46	6.38
SC110	STRIPCO LIMITED	0.000	15-Mar-10	15-Mar	15-Sep	08-Mar	08-Sep	10.845		10.720	40.96513	40.96513	0.00000	8.450	8.016	-3.284	R 328.36	68.05
SC111	STRIPCO LIMITED	0.000	15-Sep-10	15-Mar	15-Sep	08-Mar	08-Sep	10.905		10.682	38.66065	38.66065	0.00000	8.950	8.487	-3.281	R 328.13	76.06
SC112	STRIPCO LIMITED	0.000	15-Mar-11	15-Mar	15-Sep	08-Mar	08-Sep	10.855		10.648	36.82633	36.82633	0.00000	9.450	8.964	-3.301	R 330.10	84.60
SC113	STRIPCO LIMITED	0.000	15-Sep-11	15-Mar	15-Sep	08-Mar	08-Sep	10.865		10.620	34.89753	34.89753	0.00000	9.950	9.438	-3.293	R 329.35	93.54
SC114	STRIPCO LIMITED	0.000	15-Mar-12	15-Mar	15-Sep	08-Mar	08-Sep	10.865		10.598	33.09940	33.09940	0.00000	10.450	9.912	-3.281	R 328.08	102.94
SC115	STRIPCO LIMITED	0.000	15-Sep-12	15-Mar	15-Sep	08-Mar	08-Sep	10.880		10.579	31.34506	31.34506	0.00000	10.950	10.385	-3.255	R 325.53	112.78
SC116	STRIPCO LIMITED	0.000	15-Mar-13	15-Mar	15-Sep	08-Mar	08-Sep	10.920		10.566	29.59902	29.59902	0.00000	11.450	10.857	-3.214	R 321.37	123.03
SC117	STRIPCO LIMITED	0.000	15-Sep-13	15-Mar	15-Sep	08-Mar	08-Sep	10.930		10.556	28.03480	28.03480	0.00000	11.950	11.331	-3.177	R 317.66	133.76
SC118	STRIPCO LIMITED	0.000	15-Mar-14	15-Mar	15-Sep	08-Mar	08-Sep	10.935		10.549	26.56641	26.56641	0.00000	12.450	11.805	-3.136	R 313.61	144.95
SC119	STRIPCO LIMITED	0.000	15-Sep-14	15-Mar	15-Sep	08-Mar	08-Sep	10.885		10.546	25.34433	25.34433	0.00000	12.950	12.282	-3.113	R 311.27	156.67
SC12	STRIPCO LIMITED	0.000	28-Feb-04	28-Feb	31-Aug	21-Feb	24-Aug	9.585		9.636	79.80969	79.80969	0.00000	2.409	2.299	-1.835	R 183.46	6.38
SC120	STRIPCO LIMITED	0.000	15-Sep-14	15-Mar	15-Sep	08-Mar	08-Sep	10.885		10.546	25.34433	25.34433	0.00000	12.950	12.282	-3.113	R 311.27	156.67
SC121	STRIPCO LIMITED	0.000	15-Mar-15	15-Mar	15-Sep	08-Mar	08-Sep	10.940		10.545	23.86814	23.86814	0.00000	13.450	12.753	-3.044	R 304.38	168.68
SC122	STRIPCO LIMITED	0.000	15-Sep-15	15-Mar	15-Sep	08-Mar	08-Sep	10.895		10.547	22.76538	22.76538	0.00000	13.950	13.230	-3.012	R 301.18	181.30
SC123	STRIPCO LIMITED	0.000	15-Sep-15	15-Mar	15-Sep	08-Mar	08-Sep	10.945		10.547	22.61530	22.61530	0.00000	13.950	13.226	-2.991	R 299.12	181.21
SC124	STRIPCO LIMITED	0.000	15-Mar-16	15-Mar	15-Sep	08-Mar	08-Sep	10.865		10.551	21.67825	21.67825	0.00000	14.450	13.706	-2.971	R 297.12	194.35
SC125	STRIPCO LIMITED	0.000	15-Sep-16	15-Mar	15-Sep	08-Mar	08-Sep	10.790		10.555	20.78113	20.78113	0.00000	14.950	14.185	-2.948	R 294.78	207.94
SC126	STRIPCO LIMITED	0.000	15-Sep-16	15-Mar	15-Sep	08-Mar	08-Sep	10.790		10.555	20.78113	20.78113	0.00000	14.950	14.185	-2.948	R 294.78	207.94
SC129	STRIPCO LIMITED	0.000	15-Apr-02	15-Apr	15-Oct	08-Apr	08-Oct	8.615		9.119	95.60562	95.60562	0.00000	0.533	0.511	-0.488	R 48.83	0.51
SC13	STRIPCO LIMITED	0.000	31-Aug-04	28-Feb	31-Aug	21-Feb	24-Aug	9.790		9.781	75.72779	75.72779	0.00000	2.909	2.773	-2.100	R 210.00	9.01
SC130	STRIPCO LIMITED	0.000	15-Oct-02	15-Apr	15-Oct	08-Apr	08-Oct	9.040		9.255	91.27298	91.27298	0.00000	1.033	0.988	-0.902	R 90.19	1.45
SC131	STRIPCO LIMITED	0.000	15-Oct-02	15-Apr	15-Oct	08-Apr	08-Oct	9.040		9.255	91.27298	91.27298	0.00000	1.033	0.988	-0.902	R 90.19	1.45
SC14	STRIPCO LIMITED	0.000	28-Feb-05	28-Feb	31-Aug	21-Feb	24-Aug	9.975		9.928	71.76136	71.76136	0.00000	3.409	3.247	-2.330	R 233.00	12.09
SC15	STRIPCO LIMITED	0.000	28-Feb-05	28-Feb	31-Aug	21-Feb	24-Aug	9.975		9.928	71.76136	71.76136	0.00000	3.409	3.247	-2.330	R 233.00	12.09
SC16	STRIPCO LIMITED	0.000	31-Aug-05	28-Feb	31-Aug	21-Feb	24-Aug	10.125		10.083	67.97176	67.97176	0.00000	3.909	3.720	-2.529	R 252.89	15.61
SC17	STRIPCO LIMITED	0.000	28-Feb-06	28-Feb	31-Aug	21-Feb	24-Aug	10.250		10.239	64.35812	64.35812	0.00000	4.409	4.194	-2.699	R 269.91	19.58
SC18	STRIPCO LIMITED	0.000	28-Feb-06	28-Feb	31-Aug	21-Feb	24-Aug	10.250		10.239	64.35812	64.35812	0.00000	4.409	4.194	-2.699	R 269.91	19.58
SC94	STRIPCO LIMITED	0.000	15-Mar-02	15-Mar	15-Sep	08-Mar	08-Sep	8.605		9.096	96.29942	96.29942	0.00000	0.449	0.430	-0.414	R 41.41	0.41
SC95	STRIPCO LIMITED	0.000	15-Sep-02	15-Mar	15-Sep	08-Mar	08-Sep	8.495		9.233	92.39858	92.39858	0.00000	0.950	0.912	-0.842	R 84.23	1.27
SC96	STRIPCO LIMITED	0.000	15-Mar-03	15-Mar	15-Sep	08-Mar	08-Sep	9.170		9.368	87.80677	87.80677	0.00000	1.450	1.387	-1.218	R 121.76	2.59
SC97	STRIPCO LIMITED	0.000	15-Sep-03	15-Mar	15-Sep	08-Mar	08-Sep	9.360		9.508	83.66052	83.66052	0.00000	1.950	1.863	-1.559	R 155.87	4.36
SC98	STRIPCO LIMITED	0.000	15-Mar-04	15-Mar	15-Sep	08-Mar	08-Sep	9.555		9.648	79.55646	79.55646	0.00000	2.450	2.339	-1.860	R 186.05	6.58
SC99	STRIPCO LIMITED	0.000	15-Sep-04	15-Mar	15-Sep	08-Mar	08-Sep	9.805		9.793	75.39665	75.39665	0.00000	2.950	2.812	-2.120	R 212.05	9.25
SFL1	SASOL	14.000	30-Jun-03	30-Jun	31-Dec	31-May	30-Nov	9.630		9.449	110.43029	106.78645	3.64384	1.562	1.490	-1.645	R 164.52	3.09
SL09	NAMIBIA ADMINISTRATIO	13.600	01-Jul-02	01-Jan	01-Jul	01-Dec	01-Jun	10.035	0.859	9.176	105.93012	102.42765	3.50247	0.713	0.679	-0.719	R 71.94	0.80
SL11	NAMIBIA ADMINISTRATIO	14.650	31-Dec-03	01-Jan	01-Jul	01-Dec	01-Jun	9.860		9.590	113.13672	109.36384	3.77288	1.943	1.852	-2.095	R 209.48	4.65

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Bond Code	Issuer	Coupon Rate	Maturity	Interest Payable 1	Interest Payable 2	Books closed 1	Books closed 2	MTM	YC Differential	YC Intersection	All in price	Clean Price	Accrued Interest	Duration	Modified Duration	Delta	Rand per Basis Point	Convexity
SL15	NAMIBIA ADMINISTRATIO	12.000	30-Jul-02	31-May	30-Nov	01-May	01-Nov	9.954	0.756	9.198	105.34006	101.23047	4.10959	0.630	0.601	-0.633	R 63.26	0.66
SL27	NAMIBIA ADMINISTRATIO	17.500	01-Jul-04	01-Jan	01-Jul	01-Dec	01-Jun	11.029	1.297	9.733	119.38391	114.87706	4.50685	2.245	2.128	-2.540	R 254.01	6.15
SP05	SA Housing Trust	12.000	28-Feb-05	28-Feb	31-Aug	31-Jan	31-Jul	10.380	0.452	9.928	105.62340	104.53847	1.08493	2.881	2.739	-2.893	R 289.32	9.61
SZ14	SA ROADS BOARD	11.500	30-Sep-05	31-Mar	30-Sep	01-Mar	01-Sep	10.245		10.109	104.12136	104.02684	0.09452	3.323	3.161	-3.292	R 329.16	12.65
SZ16	SA ROADS BOARD	11.500	30-Sep-10	31-Mar	30-Sep	01-Mar	01-Sep	10.965		10.679	103.10303	103.00851	0.09452	5.876	5.570	-5.743	R 574.30	42.46
SZ17	SA ROADS BOARD	12.500	30-Sep-02	31-Mar	30-Sep	01-Mar	01-Sep	9.310		9.244	103.05758	102.95484	0.10274	0.963	0.920	-0.948	R 94.81	1.30
SZ18	SA ROADS BOARD	12.500	30-Sep-15	31-Mar	30-Sep	01-Mar	01-Sep	11.025		10.547	110.49852	110.39578	0.10274	7.255	6.876	-7.598	R 759.78	71.32
T001	Transnet Limited	12.500	01-Apr-02	01-Apr	01-Oct	01-Mar	01-Sep	9.120		9.109	101.67704	101.60855	0.06849	0.493	0.472	-0.480	R 47.98	0.45
TR13	TRANSKEI ADMINISTRATI	13.500	30-Nov-02	31-May	30-Nov	01-May	01-Nov	10.246	0.956	9.290	108.04537	103.42208	4.62329	1.068	1.016	-1.097	R 109.74	1.58
TR14	TRANSKEI ADMINISTRATI	14.250	30-Nov-03	31-May	30-Nov	01-May	01-Nov	9.860		9.566	113.18154	108.30140	4.88014	1.863	1.775	-2.009	R 200.92	4.33
TR19	TRANSKEI ADMINISTRATI	19.000	30-Nov-04	31-May	30-Nov	01-May	01-Nov	10.520		9.855	128.73446	122.22761	6.50685	2.457	2.334	-3.004	R 300.44	7.52
TR21	TRANSKEI ADMINISTRATI	18.000	31-May-05	31-May	30-Nov	01-May	01-Nov	10.530		10.005	128.30250	122.13812	6.16438	2.783	2.644	-3.392	R 339.22	9.59
TR24	TRANSKEI ADMINISTRATI	19.250	30-Jun-06	30-Jun	31-Dec	31-May	30-Nov	10.342		10.342	137.64703	132.63676	5.01027	3.391	3.225	-4.439	R 443.86	14.29
UG55	UMGENI WATER	15.000	30-Sep-05	31-Mar	30-Sep	01-Mar	01-Sep	10.885		10.109	113.16221	113.03892	0.12329	3.196	3.031	-3.430	R 343.03	11.90
UG65	UMGENI WATER	13.000	01-Jun-10	01-Jun	01-Dec	01-May	01-Nov	11.605		10.703	111.86006	107.44362	4.41644	5.346	5.053	-5.652	R 565.23	36.69
VN05	VENDA ADMINISTRATION	16.150	31-Dec-06	30-Jun	31-Dec	01-Jun	01-Dec	10.635		10.487	125.84952	121.64610	4.20342	3.757	3.567	-4.490	R 448.96	17.32
WS02	Trans-Caledon TA	12.500	15-Apr-02	15-Apr	15-Oct	15-Mar	15-Sep	9.170		9.119	101.29380	101.70476	-0.41096	0.533	0.509	-0.516	R 51.60	0.50
WS04	Trans-Caledon TA	12.500	30-May-16	30-May	30-Nov	20-May	20-Nov	11.020		10.552	114.88617	110.57110	4.31507	7.138	6.766	-7.773	R 777.26	72.34
Z005	RSA Zero Coupon	0.000	31-Aug-08	01-Feb	01-Aug	01-Feb	01-Aug	10.769	0.000	10.769	48.85817	48.85817	0.00000	6.829	6.480	-3.166	R 316.60	45.06
Z006	RSA Zero Coupon	0.000	31-Aug-13	28-Feb	31-Aug	01-Feb	01-Aug	10.556	0.000	10.556	29.37288	29.37288	0.00000	11.909	11.312	-3.323	R 332.26	133.33
Z008	RSA Zero Coupon	0.000	31-Oct-08	30-Apr	31-Oct	01-Apr	01-Oct	10.774	0.000	10.774	47.58966	47.58966	0.00000	7.076	6.714	-3.195	R 319.54	48.27
Z009	RSA Zero Coupon	0.000	30-Nov-13	31-May	30-Nov	01-May	01-Nov	10.553	0.000	10.553	28.64051	28.64051	0.00000	12.158	11.549	-3.308	R 330.77	138.87
Z013	RSA Zero Coupon	0.000	30-Jun-04	30-Jun	31-Dec	01-Jun	01-Dec	9.732	0.000	9.732	77.06288	77.06288	0.00000	2.742	2.615	-2.015	R 201.49	8.08
Z014	RSA Zero Coupon	0.000	30-Jun-15	30-Jun	31-Dec	01-Jun	01-Dec	10.546	0.000	10.546	24.35782	24.35782	0.00000	13.742	13.054	-3.180	R 317.96	176.59
Z015	RSA Zero Coupon	0.000	30-Jun-06	30-Jun	31-Dec	01-Jun	01-Dec	10.342	0.000	10.342	61.99426	61.99426	0.00000	4.742	4.509	-2.795	R 279.51	22.47
Z018	RSA Zero Coupon	0.000	31-Mar-14	31-Mar	30-Sep	01-Mar	01-Sep	10.549	0.000	10.549	27.68763	27.68763	0.00000	12.492	11.866	-3.285	R 328.54	146.44
Z019	RSA Zero Coupon	0.000	30-Jun-14	30-Jun	31-Dec	01-Jun	01-Dec	10.547	0.000	10.547	26.99103	26.99103	0.00000	12.742	12.104	-3.267	R 326.69	152.24
Z020	RSA Zero Coupon	0.000	19-Oct-15	19-Apr	19-Oct	01-Apr	01-Oct	10.548	0.000	10.548	23.60919	23.60919	0.00000	14.044	13.340	-3.150	R 314.95	184.30
Z021	RSA Zero Coupon	0.000	30-Apr-09	30-Apr	31-Oct	01-Apr	01-Oct	10.771	0.000	10.771	45.16722	45.16722	0.00000	7.576	7.189	-3.247	R 324.70	55.09
Z025	RSA Zero Coupon	0.000	30-Nov-14	01-May	30-Nov	01-May	01-Nov	10.546	0.000	10.546	25.92424	25.92424	0.00000	13.136	12.478	-3.235	R 323.49	161.63
Z064	RSA Zero Coupon	0.000	01-Sep-02	01-Mar	01-Sep	01-Feb	01-Aug	9.223	0.000	9.223	92.10945	92.10945	0.00000	0.912	0.871	-0.803	R 80.27	1.18
Z065	RSA Zero Coupon	0.000	01-Jul-05	01-Jan	01-Jul	01-Dec	01-Jun	10.031	0.000	10.031	69.31505	69.31505	0.00000	3.745	3.566	-2.472	R 247.16	14.41
Z066	RSA Zero Coupon	0.000	01-Sep-02	01-Mar	01-Sep	01-Feb	01-Aug	9.223	0.000	9.223	92.10945	92.10945	0.00000	0.912	0.871	-0.803	R 80.27	1.18
Z069	RSA Zero Coupon	0.000	30-Jun-05	30-Jun	31-Dec	31-May	30-Nov	10.030	0.000	10.030	69.33558	69.33558	0.00000	3.742	3.563	-2.471	R 247.05	14.39
Z070	RSA Zero Coupon	0.000	01-Jul-05	01-Jan	01-Jul	01-Dec	01-Jun	10.031	0.000	10.031	69.31505	69.31505	0.00000	3.745	3.566	-2.472	R 247.16	14.41
Z071	RSA Zero Coupon	0.000	01-Jul-15	01-Jan	01-Jul	01-Dec	01-Jun	10.546	0.000	10.546	24.35098	24.35098	0.00000	13.745	13.056	-3.179	R 317.93	176.66
Z073	RSA Zero Coupon	0.000	31-Dec-05	30-Jun	31-Dec	01-Jun	01-Dec	10.188	0.000	10.188	65.60494	65.60494	0.00000	4.242	4.036	-2.648	R 264.80	18.21
Z075	RSA Zero Coupon	0.000	01-Sep-02	01-Mar	01-Sep	01-Feb	01-Aug	9.223	0.000	9.223	92.10945	92.10945	0.00000	0.912	0.871	-0.803	R 80.27	1.18
Z079	RSA Zero Coupon	0.000	01-Apr-03	01-Apr	01-Oct	01-Mar	01-Sep	9.381	0.000	9.381	87.19585	87.19585	0.00000	1.495	1.428	-1.245	R 124.48	2.72
Z083	RSA Zero Coupon	0.000	30-Sep-19	30-Mar	30-Sep	28-Feb	31-Aug	10.593	0.000	10.593	15.61244	15.61244	0.00000	17.992	17.087	-2.668	R 266.77	300.07
Z086	RSA Zero Coupon	0.000	01-Apr-02	01-Apr	01-Oct	01-Mar	01-Sep	9.109	0.000	9.109	95.70110	95.70110	0.00000	0.493	0.472	-0.452	R 45.17	0.45
Z089	RSA Zero Coupon	0.000	30-Apr-02	30-Apr	31-Oct	31-Mar	30-Sep	9.130	0.000	9.130	94.98668	94.98668	0.00000	0.576	0.551	-0.523	R 52.33	0.57
Z109	RSA Zero Coupon	0.000	15-Sep-16	15-Mar	15-Sep	15-Feb	15-Aug	10.555	0.000	10.555	21.48458	21.48458	0.00000	14.950	14.201	-3.051	R 305.10	208.41

BEASSA* Total Return Indices

Valuation date (t)		28-Sep-01					
Sector	Clean Price Index	Interest Yield	Total Return Index	Modified Duration	Convexity	Total Return MtD	Total Return YtD
ALBI	163.78	11.23%	136.162	4.99	41.1	1.49%	19.42%
GOVI			136.383	5.06	42.4	1.50%	19.32%
OTHI			135.554	4.54	32.3	1.39%	20.09%
ALBI Term splits							
1 to 3 years	133.85	11.48%	119.508	2.04	5.5	1.23%	10.61%
3 to 7 years	167.82	11.01%	130.578	3.71	18.5	1.45%	16.02%
7 to 12 years	179.38	11.56%	139.316	5.40	40.5	1.42%	20.99%
Over 12 years	176.19	11.01%	145.765	7.31	86.5	1.73%	24.43%

Valuation date (t)		29-Sep-01					
Sector	Clean Price Index	Interest Yield	Total Return Index	Modified Duration	Convexity	Total Return MtD	Total Return YtD
ALBI	163.78	11.23%	136.200	4.99	41.1	1.52%	19.46%
GOVI			136.422	5.05	42.4	1.53%	19.35%
OTHI			135.593	4.54	32.3	1.42%	20.13%
ALBI Term splits							
1 to 3 years	133.84	11.48%	119.540	2.04	5.4	1.25%	10.63%
3 to 7 years	167.82	11.01%	130.614	3.71	18.5	1.48%	16.05%
7 to 12 years	179.38	11.56%	139.356	5.39	40.5	1.45%	21.02%
Over 12 years	176.19	11.01%	145.806	7.31	86.4	1.76%	24.47%

Valuation date (t)		30-Sep-01					
Sector	Clean Price Index	Interest Yield	Total Return Index	Modified Duration	Convexity	Total Return MtD	Total Return YtD
ALBI	163.78	11.23%	136.238	4.98	41.1	1.55%	19.49%
GOVI			136.460	5.05	42.4	1.56%	19.38%

OTHI			135.632	4.53	32.3	1.45%	20.16%
ALBI Term splits							
1 to 3 years	133.84	11.48%	119.572	2.04	5.4	1.28%	10.66%
3 to 7 years	167.82	11.01%	130.651	3.70	18.5	1.51%	16.09%
7 to 12 years	179.37	11.56%	139.397	5.39	40.5	1.48%	21.06%
Over 12 years	176.19	11.01%	145.848	7.31	86.4	1.79%	24.50%

K Factors

Val Date	ALBI	GOVI	OTHI	1 to 3 years	3 to 7 years	7 to 12 years	12+
28-Sep-01	0.000370	0.000426	0.002821	0.003450	0.001044	0.001195	0.0015908
29-Sep-01	0.000370	0.000426	0.002821	0.003450	0.001044	0.001195	0.0015908
30-Sep-01	0.000370	0.000426	0.002821	0.003450	0.001044	0.001195	0.0015908
01-Oct-01	0.000370	0.000426	0.002821	0.003450	0.001044	0.001195	0.0015908

* BEASSA : Bond Exchange Actuarial Society of South Africa

Mark to Market

Value date 2001-10-03

Bond Code	Issuer	Coupon Rate	Maturity	Interest Payable 1	Interest Payable 2	Books closed 1	Books closed 2	MTM	Vanilla All in price	CPI AIP	Vanilla Clean Price	CPI Clean Price	Vanilla Accrued Interest	CPI Accrued Interest	Duration	Modified Duration	Delta	Rand per Basis Point	Convexity
R189	Inflation linked Bond	6.250	31Mar2013	31-Mar	30-Sep	17-Mar	16-Sep	5.370	107.52491	119.33518	107.47354	119.27817	0.05137	0.05701	8.488	8.266	-9.8639	R 986.39	86.169
R197	Inflation linked Bond	5.500	07Dec2023	07-Jun	07-Dec	24-May	23-Nov	5.260	104.88516	107.01440	103.10708	105.20022	1.77808	1.81418	12.998	12.665	-13.5532	R 1,355.32	227.246

Yield Curve

Date: 28-Sep-01

Time to Maturity	Yield to Maturity
0	8.97471
1	9.24664
2	9.52179
3	9.80761
4	10.11148
5	10.41868
6	10.66251
7	10.77196
8	10.75074
9	10.67793
10	10.61776
11	10.57787
12	10.55502
13	10.54593
14	10.54734
15	10.55598
16	10.56859
17	10.58190
18	10.59308
19	10.60160
20	10.60768
21	10.61154
22	10.61340
23	10.61349
24	10.61202
25	10.60922
26	10.60532
27	10.60053
28	10.59507
29	10.58916
30	10.58304

Jibar:(Yield) 9.018

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