



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For September 2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.27046 | 83.34 | 0.00 |
| 03/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.30860 | 83.34 | 0.00 |
| 01/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.23232 | 83.34 | 0.00 |
| 03/09/2010 | Spot Bond | 6.2150 | 6.22 | 106.62547 | 106.61 | 0.00 |
| 02/09/2010 | Spot Bond | 6.2150 | 6.15 | 106.60745 | 106.65 | 0.00 |
| 01/09/2010 | Spot Bond | 6.1500 | 6.18 | 106.65354 | 106.57 | 0.00 |
| 03/09/2010 | Spot Bond | 7.2650 | 7.27 | 125.58414 | 125.56 | 0.00 |
| 02/09/2010 | Spot Bond | 7.2650 | 7.20 | 125.55979 | 125.85 | 0.00 |
| 01/09/2010 | Spot Bond | 7.2000 | 7.23 | 125.84786 | 132.37 | 0.00 |
| 03/09/2010 | Spot Bond | 8.0200 | 8.03 | 124.57028 | 124.44 | 0.00 |
| 02/09/2010 | Spot Bond | 8.0300 | 7.97 | 124.43913 | 125.04 | 0.00 |
| 01/09/2010 | Spot Bond | 7.9700 | 8.06 | 125.04078 | 124.02 | 0.00 |
| 03/09/2010 | Spot Bond | 1.5000 | 1.50 | 114.63440 | 114.63 | 0.00 |
| 01/09/2010 | Spot Bond | 1.4500 | 1.45 | 114.75958 | 114.75 | 0.00 |
| 02/09/2010 | Spot Bond | 1.5000 | 1.45 | 114.62972 | 114.76 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6500 | 2.65 | 133.05524 | 133.05 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5800 | 2.55 | 133.96016 | 134.33 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6500 | 2.58 | 133.04567 | 133.96 | 0.00 |
| 03/09/2010 | Spot Bond | 7.1450 | 7.14 | 107.70458 | 107.70 | 0.00 |
| 02/09/2010 | Spot Bond | 7.1400 | 7.07 | 107.70277 | 107.97 | 0.00 |
| 01/09/2010 | Spot Bond | 7.0650 | 7.09 | 107.96548 | 107.81 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6300 | 2.60 | 115.06715 | 115.63 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5000 | 2.50 | 117.52958 | 117.51 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6000 | 2.50 | 115.62503 | 117.53 | 0.00 |
| 03/09/2010 | Spot Bond | 7.7750 | 7.79 | 102.37883 | 102.30 | 0.00 |
| 02/09/2010 | Spot Bond | 7.7850 | 7.71 | 102.30346 | 102.72 | 0.00 |
| 01/09/2010 | Spot Bond | 7.7050 | 7.73 | 102.71659 | 106.63 | 0.00 |

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| 03/09/2010 | Spot Bond | 7.8800 | 7.89 | 102.42790 | 102.38 | 0.00 |
| 02/09/2010 | Spot Bond | 7.8850 | 7.81 | 102.37612 | 102.84 | 0.00 |
| 01/09/2010 | Spot Bond | 7.8050 | 7.83 | 102.83843 | 102.62 | 0.00 |
| 03/09/2010 | Spot Bond | 7.0600 | 7.05 | 102.40007 | 102.43 | 0.00 |
| 02/09/2010 | Spot Bond | 7.0450 | 6.95 | 102.42525 | 102.69 | 0.00 |
| 01/09/2010 | Spot Bond | 6.9500 | 6.97 | 102.68852 | 102.59 | 0.00 |
| 03/09/2010 | Spot Bond | 7.9500 | 7.96 | 96.51135 | 96.46 | 0.00 |
| 02/09/2010 | Spot Bond | 7.9550 | 7.88 | 96.45929 | 96.91 | 0.00 |
| 01/09/2010 | Spot Bond | 7.8800 | 7.93 | 96.91442 | 96.54 | 0.00 |
| 03/09/2010 | Spot Bond | 8.0200 | 8.02 | 94.02919 | 94.01 | 0.00 |
| 02/09/2010 | Spot Bond | 8.0200 | 7.96 | 94.00899 | 94.42 | 0.00 |
| 01/09/2010 | Spot Bond | 7.9550 | 7.99 | 94.42066 | 94.13 | 0.00 |
| 02/09/2010 | Spot Bond | 7.9950 | 7.95 | 83.84152 | 84.24 | 0.00 |
| 03/09/2010 | Spot Bond | 7.9900 | 8.00 | 83.90542 | 83.84 | 0.00 |
| 01/09/2010 | Spot Bond | 7.9500 | 8.04 | 84.23852 | 83.40 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6700 | 2.65 | 100.16664 | 100.44 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5600 | 2.58 | 101.69160 | 101.39 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6500 | 2.56 | 100.43718 | 101.69 | 0.00 |
| 03/09/2010 | Spot Bond | 2.5000 | 2.42 | 100.26365 | 100.73 | 0.00 |
| 01/09/2010 | Spot Bond | 2.4200 | 2.45 | 100.72180 | 100.52 | 0.00 |
| 02/09/2010 | Spot Bond | 2.4200 | 2.42 | 100.72838 | 100.72 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6800 | 2.68 | 100.97332 | 100.97 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5700 | 2.57 | 102.04398 | 102.02 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6800 | 2.57 | 100.96601 | 102.04 | 0.00 |
| 06/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.34678 | 83.34 | 0.00 |
| 06/09/2010 | Spot Bond | 6.2200 | 6.22 | 106.63861 | 106.63 | 0.00 |
| 06/09/2010 | Spot Bond | 7.2700 | 7.27 | 125.58454 | 125.58 | 0.00 |
| 06/09/2010 | Spot Bond | 8.0300 | 8.02 | 124.49267 | 124.57 | 0.00 |
| 06/09/2010 | Spot Bond | 1.5000 | 1.50 | 114.63908 | 114.63 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6400 | 2.65 | 133.19626 | 133.06 | 0.00 |
| 06/09/2010 | Spot Bond | 7.1750 | 7.15 | 107.61238 | 107.70 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6300 | 2.63 | 115.07536 | 115.07 | 0.00 |
| 06/09/2010 | Spot Bond | 7.7800 | 7.78 | 102.37298 | 102.38 | 0.00 |
| 06/09/2010 | Spot Bond | 7.8800 | 7.88 | 102.44953 | 102.43 | 0.00 |
| 06/09/2010 | Spot Bond | 7.0800 | 7.06 | 102.36017 | 102.40 | 0.00 |
| 06/09/2010 | Spot Bond | 7.9650 | 7.95 | 96.43705 | 96.51 | 0.00 |
| 06/09/2010 | Spot Bond | 8.0200 | 8.02 | 94.04939 | 94.03 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/09/2010 | Spot Bond | 8.0000 | 7.99 | 83.83154 | 83.91 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6700 | 2.67 | 100.17389 | 100.17 | 0.00 |
| 06/09/2010 | Spot Bond | 2.5000 | 2.50 | 100.27042 | 100.26 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6800 | 2.68 | 100.98062 | 100.97 | 0.00 |
| Grand Total: | | | | | | 0.00 |