



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 19/07/2010 To: 22/07/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 20/07/2010 | Spot Bond | 15.6790 | 15.68 | 86.30330 | 83.34 | 0.00 |
| 22/07/2010 | Spot Bond | 15.6790 | 15.68 | 89.68239 | 83.34 | 0.00 |
| 21/07/2010 | Spot Bond | 15.6790 | 15.68 | 89.64492 | 83.34 | 0.00 |
| 19/07/2010 | Spot Bond | 15.6790 | 15.68 | 86.26685 | 83.34 | 0.00 |
| 22/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.75364 | 103.86 | 0.00 |
| 21/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.73247 | 103.86 | 0.00 |
| 20/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.66900 | 103.86 | 0.00 |
| 19/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.64787 | 103.86 | 0.00 |
| 20/07/2010 | Spot Bond | 6.5800 | 6.69 | 111.84649 | 111.71 | 0.00 |
| 21/07/2010 | Spot Bond | 6.5400 | 6.58 | 111.94941 | 111.85 | 0.00 |
| 22/07/2010 | Spot Bond | 6.6050 | 6.54 | 111.89789 | 111.95 | 0.00 |
| 19/07/2010 | Spot Bond | 6.6900 | 6.68 | 111.70509 | 111.70 | 0.00 |
| 20/07/2010 | Spot Bond | 7.6300 | 7.74 | 129.34715 | 128.79 | 0.00 |
| 22/07/2010 | Spot Bond | 7.6550 | 7.59 | 129.33214 | 129.62 | 0.00 |
| 21/07/2010 | Spot Bond | 7.5900 | 7.63 | 129.61905 | 129.35 | 0.00 |
| 19/07/2010 | Spot Bond | 7.7400 | 7.73 | 128.79122 | 128.81 | 0.00 |
| 20/07/2010 | Spot Bond | 8.8050 | 8.90 | 115.47215 | 114.55 | 0.00 |
| 22/07/2010 | Spot Bond | 8.7850 | 8.76 | 115.77145 | 115.98 | 0.00 |
| 21/07/2010 | Spot Bond | 8.7600 | 8.81 | 115.98308 | 115.47 | 0.00 |
| 19/07/2010 | Spot Bond | 8.9000 | 8.89 | 114.54605 | 114.66 | 0.00 |
| 22/07/2010 | Spot Bond | 1.5000 | 1.60 | 114.43331 | 114.15 | 0.00 |
| 21/07/2010 | Spot Bond | 1.6000 | 1.65 | 114.14762 | 113.99 | 0.00 |
| 20/07/2010 | Spot Bond | 1.6500 | 1.74 | 113.99208 | 113.73 | 0.00 |
| 19/07/2010 | Spot Bond | 1.7400 | 1.74 | 113.73411 | 113.73 | 0.00 |
| 21/07/2010 | Spot Bond | 3.0000 | 3.00 | 128.09417 | 128.06 | 0.00 |
| 22/07/2010 | Spot Bond | 3.0000 | 3.00 | 128.10458 | 128.09 | 0.00 |
| 19/07/2010 | Spot Bond | 3.0000 | 3.01 | 128.05248 | 127.92 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 20/07/2010 | Spot Bond | 3.0000 | 3.00 | 128.06290 | 128.05 | 0.00 |
| 20/07/2010 | Spot Bond | 7.5700 | 7.69 | 105.11077 | 104.64 | 0.00 |
| 22/07/2010 | Spot Bond | 7.6150 | 7.53 | 105.02603 | 105.33 | 0.00 |
| 21/07/2010 | Spot Bond | 7.5300 | 7.57 | 105.32640 | 105.11 | 0.00 |
| 19/07/2010 | Spot Bond | 7.6900 | 7.67 | 104.63533 | 104.69 | 0.00 |
| 22/07/2010 | Spot Bond | 3.0150 | 2.99 | 107.72585 | 108.15 | 0.00 |
| 21/07/2010 | Spot Bond | 2.9900 | 3.00 | 108.15422 | 107.95 | 0.00 |
| 20/07/2010 | Spot Bond | 3.0000 | 3.02 | 107.95272 | 107.59 | 0.00 |
| 19/07/2010 | Spot Bond | 3.0200 | 3.02 | 107.59463 | 107.59 | 0.00 |
| 20/07/2010 | Spot Bond | 8.2400 | 8.37 | 102.95030 | 102.26 | 0.00 |
| 22/07/2010 | Spot Bond | 8.2500 | 8.21 | 102.98753 | 103.18 | 0.00 |
| 21/07/2010 | Spot Bond | 8.2100 | 8.24 | 103.17786 | 102.95 | 0.00 |
| 19/07/2010 | Spot Bond | 8.3650 | 8.37 | 102.26467 | 102.22 | 0.00 |
| 20/07/2010 | Spot Bond | 8.3700 | 8.48 | 98.48482 | 97.82 | 0.00 |
| 22/07/2010 | Spot Bond | 8.3950 | 8.35 | 98.42661 | 98.67 | 0.00 |
| 21/07/2010 | Spot Bond | 8.3500 | 8.37 | 98.66846 | 98.48 | 0.00 |
| 19/07/2010 | Spot Bond | 8.4800 | 8.47 | 97.81953 | 97.88 | 0.00 |
| 20/07/2010 | Spot Bond | 7.4200 | 7.55 | 100.40157 | 100.00 | 0.00 |
| 22/07/2010 | Spot Bond | 7.4900 | 7.40 | 100.27044 | 100.52 | 0.00 |
| 21/07/2010 | Spot Bond | 7.4000 | 7.42 | 100.52156 | 100.40 | 0.00 |
| 19/07/2010 | Spot Bond | 7.5450 | 7.54 | 100.00460 | 100.00 | 0.00 |
| 20/07/2010 | Spot Bond | 8.4850 | 8.59 | 92.22077 | 91.59 | 0.00 |
| 22/07/2010 | Spot Bond | 8.5000 | 8.46 | 92.21286 | 92.47 | 0.00 |
| 21/07/2010 | Spot Bond | 8.4550 | 8.49 | 92.46615 | 92.22 | 0.00 |
| 19/07/2010 | Spot Bond | 8.5850 | 8.58 | 91.59329 | 91.60 | 0.00 |
| 20/07/2010 | Spot Bond | 8.5850 | 8.68 | 89.41488 | 88.80 | 0.00 |
| 22/07/2010 | Spot Bond | 8.5900 | 8.55 | 89.46547 | 89.70 | 0.00 |
| 21/07/2010 | Spot Bond | 8.5500 | 8.59 | 89.69809 | 89.41 | 0.00 |
| 19/07/2010 | Spot Bond | 8.6800 | 8.67 | 88.79625 | 88.84 | 0.00 |
| 20/07/2010 | Spot Bond | 8.8200 | 8.91 | 75.96612 | 75.28 | 0.00 |
| 22/07/2010 | Spot Bond | 8.7750 | 8.77 | 76.39659 | 76.46 | 0.00 |
| 21/07/2010 | Spot Bond | 8.7650 | 8.82 | 76.45877 | 75.97 | 0.00 |
| 19/07/2010 | Spot Bond | 8.9050 | 8.89 | 75.27814 | 75.38 | 0.00 |
| 22/07/2010 | Spot Bond | 3.0500 | 3.05 | 94.72209 | 94.71 | 0.00 |
| 21/07/2010 | Spot Bond | 3.0500 | 3.05 | 94.71425 | 94.69 | 0.00 |
| 20/07/2010 | Spot Bond | 3.0500 | 3.05 | 94.69075 | 94.68 | 0.00 |
| 19/07/2010 | Spot Bond | 3.0500 | 3.08 | 94.68292 | 94.28 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/07/2010 | Spot Bond | 2.7500 | 2.75 | 98.48405 | 98.46 | 0.00 |
| 22/07/2010 | Spot Bond | 2.7500 | 2.75 | 98.49149 | 98.48 | 0.00 |
| 19/07/2010 | Spot Bond | 2.7500 | 2.75 | 98.45434 | 98.45 | 0.00 |
| 20/07/2010 | Spot Bond | 2.7500 | 2.75 | 98.46177 | 98.45 | 0.00 |
| 22/07/2010 | Spot Bond | 3.0200 | 3.02 | 97.36099 | 97.35 | 0.00 |
| 21/07/2010 | Spot Bond | 3.0200 | 3.02 | 97.35294 | 97.33 | 0.00 |
| 20/07/2010 | Spot Bond | 3.0200 | 3.02 | 97.32876 | 97.32 | 0.00 |
| 19/07/2010 | Spot Bond | 3.0200 | 3.02 | 97.32069 | 97.31 | 0.00 |
| Grand Total: | | | | | | 0.00 |