



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 08/03/2010 To: 12/03/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/03/2010 | Spot Bond | 15.6790 | 15.68 | 85.10102 | 77.34 | 0.00 |
| 11/03/2010 | Spot Bond | 15.6790 | 15.68 | 85.06468 | 77.34 | 0.00 |
| 10/03/2010 | Spot Bond | 15.6790 | 15.68 | 85.02835 | 77.34 | 0.00 |
| 09/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.91944 | 77.34 | 0.00 |
| 08/03/2010 | Spot Bond | 15.6790 | 15.68 | 84.88317 | 77.34 | 0.00 |
| 12/03/2010 | Spot Bond | 7.3600 | 7.38 | 103.03050 | 106.98 | 0.00 |
| 11/03/2010 | Spot Bond | 7.3600 | 7.38 | 103.01040 | 106.98 | 0.00 |
| 10/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.99032 | 106.98 | 0.00 |
| 09/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.93010 | 106.98 | 0.00 |
| 08/03/2010 | Spot Bond | 7.3600 | 7.38 | 102.91005 | 106.98 | 0.00 |
| 12/03/2010 | Spot Bond | 7.3600 | 7.43 | 108.23431 | 108.12 | 0.00 |
| 11/03/2010 | Spot Bond | 7.4250 | 7.43 | 108.12014 | 108.10 | 0.00 |
| 10/03/2010 | Spot Bond | 7.4250 | 7.44 | 108.09873 | 108.01 | 0.00 |
| 09/03/2010 | Spot Bond | 7.4400 | 7.39 | 108.01292 | 108.06 | 0.00 |
| 08/03/2010 | Spot Bond | 7.3900 | 7.35 | 108.06356 | 108.11 | 0.00 |
| 12/03/2010 | Spot Bond | 8.1800 | 8.25 | 123.24385 | 122.89 | 0.00 |
| 11/03/2010 | Spot Bond | 8.2450 | 8.24 | 122.89381 | 122.92 | 0.00 |
| 10/03/2010 | Spot Bond | 8.2350 | 8.25 | 122.91650 | 122.76 | 0.00 |
| 09/03/2010 | Spot Bond | 8.2500 | 8.20 | 122.75972 | 122.98 | 0.00 |
| 08/03/2010 | Spot Bond | 8.2000 | 8.17 | 122.98130 | 123.13 | 0.00 |
| 12/03/2010 | Spot Bond | 9.0000 | 9.07 | 115.30862 | 114.63 | 0.00 |
| 11/03/2010 | Spot Bond | 9.0700 | 9.06 | 114.62614 | 114.69 | 0.00 |
| 10/03/2010 | Spot Bond | 9.0600 | 9.07 | 114.69138 | 114.51 | 0.00 |
| 09/03/2010 | Spot Bond | 9.0700 | 9.04 | 114.51446 | 114.77 | 0.00 |
| 08/03/2010 | Spot Bond | 9.0400 | 9.00 | 114.76651 | 115.11 | 0.00 |
| 12/03/2010 | Spot Bond | 8.1850 | 8.25 | 104.23782 | 103.96 | 0.00 |
| 11/03/2010 | Spot Bond | 8.2500 | 8.26 | 103.95934 | 103.92 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/03/2010 | Spot Bond | 8.2550 | 8.27 | 103.91662 | 103.79 | 0.00 |
| 09/03/2010 | Spot Bond | 8.2700 | 8.22 | 103.78841 | 103.96 | 0.00 |
| 08/03/2010 | Spot Bond | 8.2200 | 8.19 | 103.96207 | 104.08 | 0.00 |
| 12/03/2010 | Spot Bond | 8.6950 | 8.76 | 97.63036 | 97.26 | 0.00 |
| 11/03/2010 | Spot Bond | 8.7600 | 8.74 | 97.26134 | 97.35 | 0.00 |
| 10/03/2010 | Spot Bond | 8.7400 | 8.77 | 97.34514 | 97.14 | 0.00 |
| 09/03/2010 | Spot Bond | 8.7650 | 8.74 | 97.14301 | 97.25 | 0.00 |
| 08/03/2010 | Spot Bond | 8.7400 | 8.71 | 97.25317 | 97.42 | 0.00 |
| 12/03/2010 | Spot Bond | 8.7600 | 8.82 | 97.28551 | 96.91 | 0.00 |
| 11/03/2010 | Spot Bond | 8.8200 | 8.81 | 96.91216 | 96.98 | 0.00 |
| 10/03/2010 | Spot Bond | 8.8050 | 8.82 | 96.97666 | 96.82 | 0.00 |
| 09/03/2010 | Spot Bond | 8.8200 | 8.78 | 96.82028 | 97.06 | 0.00 |
| 08/03/2010 | Spot Bond | 8.7750 | 8.74 | 97.06027 | 97.24 | 0.00 |
| 12/03/2010 | Spot Bond | 8.2200 | 8.29 | 98.92089 | 98.69 | 0.00 |
| 11/03/2010 | Spot Bond | 8.2850 | 8.29 | 98.69191 | 98.67 | 0.00 |
| 10/03/2010 | Spot Bond | 8.2850 | 8.30 | 98.66978 | 98.56 | 0.00 |
| 09/03/2010 | Spot Bond | 8.3000 | 8.25 | 98.55561 | 98.69 | 0.00 |
| 08/03/2010 | Spot Bond | 8.2500 | 8.22 | 98.69303 | 98.78 | 0.00 |
| 12/03/2010 | Spot Bond | 8.8900 | 8.98 | 90.60072 | 90.07 | 0.00 |
| 11/03/2010 | Spot Bond | 8.9750 | 8.97 | 90.06966 | 90.11 | 0.00 |
| 10/03/2010 | Spot Bond | 8.9650 | 8.99 | 90.10755 | 89.89 | 0.00 |
| 09/03/2010 | Spot Bond | 8.9900 | 8.95 | 89.89278 | 90.14 | 0.00 |
| 08/03/2010 | Spot Bond | 8.9450 | 8.91 | 90.13997 | 90.33 | 0.00 |
| 12/03/2010 | Spot Bond | 8.9350 | 9.01 | 87.97346 | 87.49 | 0.00 |
| 11/03/2010 | Spot Bond | 9.0100 | 9.00 | 87.48756 | 87.53 | 0.00 |
| 10/03/2010 | Spot Bond | 9.0000 | 9.03 | 87.52816 | 87.28 | 0.00 |
| 09/03/2010 | Spot Bond | 9.0300 | 8.98 | 87.27943 | 87.60 | 0.00 |
| 08/03/2010 | Spot Bond | 8.9750 | 8.94 | 87.59833 | 87.79 | 0.00 |
| 12/03/2010 | Spot Bond | 8.9400 | 9.01 | 75.87621 | 75.32 | 0.00 |
| 11/03/2010 | Spot Bond | 9.0100 | 9.00 | 75.31617 | 75.37 | 0.00 |
| 10/03/2010 | Spot Bond | 9.0000 | 9.01 | 75.37494 | 75.24 | 0.00 |
| 09/03/2010 | Spot Bond | 9.0100 | 8.99 | 75.24327 | 75.42 | 0.00 |
| 08/03/2010 | Spot Bond | 8.9850 | 8.95 | 75.41780 | 75.71 | 0.00 |
| Grand Total: | | | | | | 0.00 |