



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 06/12/2010 To: 10/12/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 06/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.30860 | 83.34 | 0.00 |
| 07/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.34678 | 83.34 | 0.00 |
| 08/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.46138 | 83.34 | 0.00 |
| 09/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.49961 | 83.34 | 0.00 |
| 10/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.53785 | 83.34 | 0.00 |
| 06/12/2010 | Spot Bond | 6.3500 | 6.34 | 108.19860 | 108.19 | 0.00 |
| 09/12/2010 | Spot Bond | 5.8600 | 6.04 | 108.64296 | 108.50 | 0.00 |
| 10/12/2010 | Spot Bond | 5.8650 | 5.86 | 108.65671 | 108.64 | 0.00 |
| 08/12/2010 | Spot Bond | 6.0400 | 5.89 | 108.49599 | 108.56 | 0.00 |
| 07/12/2010 | Spot Bond | 5.8850 | 6.35 | 108.55541 | 108.20 | 0.00 |
| 06/12/2010 | Spot Bond | 7.3350 | 7.32 | 127.56037 | 127.60 | 0.00 |
| 09/12/2010 | Spot Bond | 7.4400 | 7.47 | 127.21169 | 127.05 | 0.00 |
| 10/12/2010 | Spot Bond | 7.3650 | 7.44 | 127.57669 | 127.21 | 0.00 |
| 08/12/2010 | Spot Bond | 7.4700 | 7.32 | 127.05046 | 127.68 | 0.00 |
| 07/12/2010 | Spot Bond | 7.3150 | 7.34 | 127.67682 | 127.56 | 0.00 |
| 06/12/2010 | Spot Bond | 8.3550 | 8.32 | 123.66123 | 123.98 | 0.00 |
| 09/12/2010 | Spot Bond | 8.4700 | 8.50 | 117.42457 | 117.15 | 0.00 |
| 10/12/2010 | Spot Bond | 8.3900 | 8.47 | 118.23776 | 117.42 | 0.00 |
| 08/12/2010 | Spot Bond | 8.4950 | 8.35 | 117.15368 | 123.79 | 0.00 |
| 07/12/2010 | Spot Bond | 8.3450 | 8.36 | 123.78824 | 123.66 | 0.00 |
| 07/12/2010 | Spot Bond | 210.9374 | 210.92 | 7.43327 | 7.40 | 0.00 |
| 06/12/2010 | Spot Bond | 210.9235 | 211.00 | 7.40467 | 7.37 | 0.00 |
| 08/12/2010 | Spot Bond | 211.0242 | 210.94 | 7.51734 | 7.43 | 0.00 |
| 09/12/2010 | Spot Bond | 211.0832 | 211.02 | 7.54397 | 7.52 | 0.00 |
| 10/12/2010 | Spot Bond | 211.0969 | 211.08 | 7.57314 | 7.54 | 0.00 |
| 06/12/2010 | Spot Bond | 225.8628 | 226.28 | 2.45542 | 2.44 | 0.00 |
| 07/12/2010 | Spot Bond | 225.8858 | 225.86 | 2.46539 | 2.46 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/12/2010 | Spot Bond | 225.7794 | 225.76 | 2.51828 | 2.51 | 0.00 |
| 09/12/2010 | Spot Bond | 225.7563 | 225.95 | 2.50809 | 2.50 | 0.00 |
| 08/12/2010 | Spot Bond | 225.9548 | 225.89 | 2.49554 | 2.47 | 0.00 |
| 06/12/2010 | Spot Bond | 7.0750 | 7.06 | 109.87219 | 109.91 | 0.00 |
| 09/12/2010 | Spot Bond | 7.1950 | 7.22 | 105.18053 | 105.07 | 0.00 |
| 10/12/2010 | Spot Bond | 7.1200 | 7.20 | 105.46724 | 105.18 | 0.00 |
| 08/12/2010 | Spot Bond | 7.2200 | 7.06 | 105.07150 | 109.95 | 0.00 |
| 07/12/2010 | Spot Bond | 7.0600 | 7.08 | 109.94672 | 109.87 | 0.00 |
| 07/12/2010 | Spot Bond | 2.7000 | 2.70 | 112.81260 | 112.80 | 0.00 |
| 06/12/2010 | Spot Bond | 2.7000 | 2.70 | 112.80428 | 112.80 | 0.00 |
| 08/12/2010 | Spot Bond | 2.7000 | 2.70 | 112.83754 | 112.81 | 0.00 |
| 09/12/2010 | Spot Bond | 2.7000 | 2.70 | 112.84585 | 112.84 | 0.00 |
| 10/12/2010 | Spot Bond | 2.7000 | 2.70 | 112.85417 | 112.85 | 0.00 |
| 06/12/2010 | Spot Bond | 7.9550 | 7.94 | 103.43779 | 103.49 | 0.00 |
| 07/12/2010 | Spot Bond | 7.9350 | 7.96 | 103.56425 | 103.44 | 0.00 |
| 08/12/2010 | Spot Bond | 8.1000 | 7.94 | 102.77653 | 103.56 | 0.00 |
| 09/12/2010 | Spot Bond | 8.0600 | 8.10 | 103.00535 | 102.78 | 0.00 |
| 10/12/2010 | Spot Bond | 7.9850 | 8.06 | 103.41588 | 103.01 | 0.00 |
| 06/12/2010 | Spot Bond | 8.0950 | 8.08 | 103.17965 | 103.24 | 0.00 |
| 07/12/2010 | Spot Bond | 8.0550 | 8.10 | 103.43442 | 103.18 | 0.00 |
| 08/12/2010 | Spot Bond | 8.2150 | 8.06 | 98.58362 | 103.43 | 0.00 |
| 09/12/2010 | Spot Bond | 8.1800 | 8.22 | 98.80661 | 98.58 | 0.00 |
| 10/12/2010 | Spot Bond | 8.1050 | 8.18 | 99.26124 | 98.81 | 0.00 |
| 06/12/2010 | Spot Bond | 6.7400 | 6.73 | 105.08083 | 105.10 | 0.00 |
| 07/12/2010 | Spot Bond | 6.7200 | 6.74 | 105.15560 | 105.08 | 0.00 |
| 08/12/2010 | Spot Bond | 6.8650 | 6.72 | 104.80926 | 105.16 | 0.00 |
| 09/12/2010 | Spot Bond | 6.8400 | 6.87 | 104.89778 | 104.81 | 0.00 |
| 10/12/2010 | Spot Bond | 6.7700 | 6.84 | 105.11111 | 104.90 | 0.00 |
| 06/12/2010 | Spot Bond | 8.1450 | 8.13 | 97.20976 | 97.31 | 0.00 |
| 07/12/2010 | Spot Bond | 8.1400 | 8.15 | 97.26141 | 97.21 | 0.00 |
| 08/12/2010 | Spot Bond | 8.3100 | 8.14 | 96.29368 | 97.26 | 0.00 |
| 09/12/2010 | Spot Bond | 8.2800 | 8.31 | 96.49585 | 96.29 | 0.00 |
| 10/12/2010 | Spot Bond | 8.1950 | 8.28 | 97.03189 | 96.50 | 0.00 |
| 06/12/2010 | Spot Bond | 8.2150 | 8.20 | 91.22614 | 91.30 | 0.00 |
| 07/12/2010 | Spot Bond | 8.1900 | 8.22 | 91.40677 | 91.23 | 0.00 |
| 08/12/2010 | Spot Bond | 8.3400 | 8.19 | 90.51046 | 91.41 | 0.00 |
| 09/12/2010 | Spot Bond | 8.3150 | 8.34 | 90.68932 | 90.51 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/12/2010 | Spot Bond | 8.2250 | 8.32 | 91.28325 | 90.69 | 0.00 |
| 06/12/2010 | Spot Bond | 8.3850 | 8.36 | 78.90952 | 79.15 | 0.00 |
| 07/12/2010 | Spot Bond | 8.3650 | 8.39 | 79.09868 | 78.91 | 0.00 |
| 08/12/2010 | Spot Bond | 8.5150 | 8.37 | 77.88160 | 79.10 | 0.00 |
| 09/12/2010 | Spot Bond | 8.4750 | 8.52 | 78.23498 | 77.88 | 0.00 |
| 10/12/2010 | Spot Bond | 8.3950 | 8.48 | 78.93099 | 78.23 | 0.00 |
| 07/12/2010 | Spot Bond | 125.5905 | 125.58 | 2.50369 | 2.50 | 0.00 |
| 06/12/2010 | Spot Bond | 125.5778 | 125.57 | 2.49721 | 2.49 | 0.00 |
| 10/12/2010 | Spot Bond | 125.8270 | 125.47 | 2.53344 | 2.53 | 0.00 |
| 09/12/2010 | Spot Bond | 125.4684 | 125.63 | 2.53273 | 2.52 | 0.00 |
| 08/12/2010 | Spot Bond | 125.6285 | 125.59 | 2.52324 | 2.50 | 0.00 |
| 07/12/2010 | Spot Bond | 2.2400 | 2.24 | 102.37937 | 102.37 | 0.00 |
| 06/12/2010 | Spot Bond | 2.2400 | 2.25 | 102.37317 | 102.31 | 0.00 |
| 10/12/2010 | Spot Bond | 2.2200 | 2.22 | 102.52532 | 102.52 | 0.00 |
| 09/12/2010 | Spot Bond | 2.2200 | 2.22 | 102.51917 | 102.51 | 0.00 |
| 08/12/2010 | Spot Bond | 2.2200 | 2.24 | 102.51302 | 102.38 | 0.00 |
| 07/12/2010 | Spot Bond | 2.7100 | 2.70 | 101.36698 | 101.46 | 0.00 |
| 06/12/2010 | Spot Bond | 2.7000 | 2.70 | 101.45547 | 101.45 | 0.00 |
| 10/12/2010 | Spot Bond | 2.6800 | 2.68 | 101.69172 | 101.68 | 0.00 |
| 09/12/2010 | Spot Bond | 2.6800 | 2.70 | 101.68436 | 101.49 | 0.00 |
| 08/12/2010 | Spot Bond | 2.7000 | 2.71 | 101.48505 | 101.37 | 0.00 |
| 07/12/2010 | Spot Bond | 8.0000 | 8.00 | 91.99497 | 8.00 | 0.00 |
| 06/12/2010 | Spot Bond | 8.0000 | 8.00 | 91.97504 | 8.00 | 0.00 |
| 10/12/2010 | Spot Bond | 8.0000 | 8.00 | 92.09470 | 8.00 | 0.00 |
| 09/12/2010 | Spot Bond | 8.0000 | 8.00 | 92.07474 | 8.00 | 0.00 |
| 08/12/2010 | Spot Bond | 8.0000 | 8.00 | 92.05479 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |