



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 14/06/2010 To: 18/06/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/06/2010 | Spot Bond | 15.6790 | 15.68 | 85.29581 | 83.34 | 0.00 |
| 18/06/2010 | Spot Bond | 15.6790 | 15.68 | 85.36792 | 83.34 | 0.00 |
| 17/06/2010 | Spot Bond | 15.6790 | 15.68 | 85.33186 | 83.34 | 0.00 |
| 14/06/2010 | Spot Bond | 15.6790 | 15.68 | 85.18776 | 83.34 | 0.00 |
| 18/06/2010 | Spot Bond | 7.3600 | 7.36 | 105.03855 | 103.86 | 0.00 |
| 17/06/2010 | Spot Bond | 7.3600 | 7.36 | 105.01766 | 103.86 | 0.00 |
| 15/06/2010 | Spot Bond | 7.3600 | 7.36 | 104.99679 | 103.86 | 0.00 |
| 14/06/2010 | Spot Bond | 7.3600 | 7.36 | 104.93421 | 103.86 | 0.00 |
| 15/06/2010 | Spot Bond | 6.9100 | 6.90 | 110.82620 | 110.78 | 0.00 |
| 17/06/2010 | Spot Bond | 6.8900 | 6.91 | 110.87033 | 110.83 | 0.00 |
| 18/06/2010 | Spot Bond | 6.8300 | 6.89 | 110.96163 | 110.87 | 0.00 |
| 14/06/2010 | Spot Bond | 6.8950 | 6.91 | 110.78276 | 110.75 | 0.00 |
| 15/06/2010 | Spot Bond | 7.9800 | 7.97 | 126.80704 | 126.77 | 0.00 |
| 17/06/2010 | Spot Bond | 7.9600 | 7.98 | 126.93033 | 126.81 | 0.00 |
| 18/06/2010 | Spot Bond | 7.9200 | 7.96 | 127.15012 | 126.93 | 0.00 |
| 14/06/2010 | Spot Bond | 7.9700 | 7.99 | 126.77442 | 126.65 | 0.00 |
| 15/06/2010 | Spot Bond | 8.9800 | 8.94 | 112.95366 | 113.25 | 0.00 |
| 17/06/2010 | Spot Bond | 8.9600 | 8.98 | 113.16774 | 112.95 | 0.00 |
| 18/06/2010 | Spot Bond | 8.9300 | 8.96 | 113.47613 | 113.17 | 0.00 |
| 14/06/2010 | Spot Bond | 8.9400 | 8.94 | 113.24642 | 113.22 | 0.00 |
| 15/06/2010 | Spot Bond | 7.8700 | 7.86 | 103.28126 | 103.27 | 0.00 |
| 17/06/2010 | Spot Bond | 7.8500 | 7.87 | 103.37911 | 103.28 | 0.00 |
| 18/06/2010 | Spot Bond | 7.8100 | 7.85 | 103.55313 | 103.38 | 0.00 |
| 14/06/2010 | Spot Bond | 7.8550 | 7.88 | 103.27273 | 103.17 | 0.00 |
| 15/06/2010 | Spot Bond | 8.6000 | 8.59 | 100.31894 | 100.30 | 0.00 |
| 17/06/2010 | Spot Bond | 8.5800 | 8.60 | 100.44682 | 100.32 | 0.00 |
| 18/06/2010 | Spot Bond | 8.5550 | 8.58 | 100.60107 | 100.45 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/06/2010 | Spot Bond | 8.5900 | 8.61 | 100.30260 | 100.17 | 0.00 |
| 15/06/2010 | Spot Bond | 8.7050 | 8.70 | 95.82650 | 95.79 | 0.00 |
| 17/06/2010 | Spot Bond | 8.6850 | 8.71 | 95.96408 | 95.83 | 0.00 |
| 18/06/2010 | Spot Bond | 8.6500 | 8.69 | 96.18848 | 95.96 | 0.00 |
| 14/06/2010 | Spot Bond | 8.7000 | 8.71 | 95.78805 | 95.74 | 0.00 |
| 15/06/2010 | Spot Bond | 7.7700 | 7.76 | 102.41736 | 102.40 | 0.00 |
| 17/06/2010 | Spot Bond | 7.7500 | 7.77 | 102.49989 | 102.42 | 0.00 |
| 18/06/2010 | Spot Bond | 7.7100 | 7.75 | 102.64339 | 102.50 | 0.00 |
| 14/06/2010 | Spot Bond | 7.7550 | 7.78 | 102.39852 | 102.32 | 0.00 |
| 15/06/2010 | Spot Bond | 8.7550 | 8.73 | 93.51843 | 93.60 | 0.00 |
| 17/06/2010 | Spot Bond | 8.7400 | 8.76 | 93.63041 | 93.52 | 0.00 |
| 18/06/2010 | Spot Bond | 8.7050 | 8.74 | 93.86258 | 93.63 | 0.00 |
| 14/06/2010 | Spot Bond | 8.7300 | 8.75 | 93.60195 | 93.46 | 0.00 |
| 15/06/2010 | Spot Bond | 8.8250 | 8.79 | 87.25307 | 87.41 | 0.00 |
| 17/06/2010 | Spot Bond | 8.8100 | 8.83 | 87.36684 | 87.25 | 0.00 |
| 18/06/2010 | Spot Bond | 8.7750 | 8.81 | 87.60532 | 87.37 | 0.00 |
| 14/06/2010 | Spot Bond | 8.7900 | 8.81 | 87.40907 | 87.26 | 0.00 |
| 15/06/2010 | Spot Bond | 8.9350 | 8.88 | 74.49046 | 74.87 | 0.00 |
| 17/06/2010 | Spot Bond | 8.9050 | 8.94 | 74.74247 | 74.49 | 0.00 |
| 18/06/2010 | Spot Bond | 8.8850 | 8.91 | 74.91710 | 74.74 | 0.00 |
| 14/06/2010 | Spot Bond | 8.8800 | 8.88 | 74.86747 | 74.89 | 0.00 |
| Grand Total: | | | | | | 0.00 |