



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 12/07/2010 To: 14/07/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/07/2010 | Spot Bond | 15.6790 | 15.68 | 86.01208 | 83.34 | 0.00 |
| 14/07/2010 | Spot Bond | 15.6790 | 15.68 | 86.15757 | 83.34 | 0.00 |
| 13/07/2010 | Spot Bond | 15.6790 | 15.68 | 86.04843 | 83.34 | 0.00 |
| 12/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.50015 | 103.86 | 0.00 |
| 14/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.58451 | 103.86 | 0.00 |
| 13/07/2010 | Spot Bond | 7.3600 | 7.36 | 105.52123 | 103.86 | 0.00 |
| 13/07/2010 | Spot Bond | 6.5950 | 6.65 | 111.69198 | 111.61 | 0.00 |
| 14/07/2010 | Spot Bond | 6.5950 | 6.60 | 111.75108 | 111.69 | 0.00 |
| 12/07/2010 | Spot Bond | 6.6500 | 6.65 | 111.61035 | 111.59 | 0.00 |
| 13/07/2010 | Spot Bond | 7.6500 | 7.73 | 129.06625 | 128.68 | 0.00 |
| 14/07/2010 | Spot Bond | 7.6500 | 7.65 | 129.14526 | 129.07 | 0.00 |
| 12/07/2010 | Spot Bond | 7.7250 | 7.73 | 128.67761 | 128.65 | 0.00 |
| 14/07/2010 | Spot Bond | 8.7850 | 8.79 | 115.55409 | 115.47 | 0.00 |
| 13/07/2010 | Spot Bond | 8.7850 | 8.80 | 115.47269 | 115.35 | 0.00 |
| 12/07/2010 | Spot Bond | 8.7950 | 8.80 | 115.35016 | 115.32 | 0.00 |
| 14/07/2010 | Spot Bond | 1.7400 | 1.78 | 113.71796 | 1.78 | 0.00 |
| 14/07/2010 | Spot Bond | 3.0200 | 3.02 | 127.76729 | 3.02 | 0.00 |
| 12/07/2010 | Spot Bond | 7.5750 | 7.58 | 104.92116 | 104.90 | 0.00 |
| 14/07/2010 | Spot Bond | 7.5200 | 7.52 | 105.21568 | 105.15 | 0.00 |
| 13/07/2010 | Spot Bond | 7.5200 | 7.58 | 105.15204 | 104.92 | 0.00 |
| 12/07/2010 | Spot Bond | 8.3450 | 8.35 | 102.21130 | 102.19 | 0.00 |
| 14/07/2010 | Spot Bond | 8.2750 | 8.28 | 102.67362 | 102.61 | 0.00 |
| 13/07/2010 | Spot Bond | 8.2750 | 8.35 | 102.60577 | 102.21 | 0.00 |
| 12/07/2010 | Spot Bond | 8.4550 | 8.46 | 97.81021 | 97.79 | 0.00 |
| 14/07/2010 | Spot Bond | 8.3800 | 8.38 | 98.33787 | 98.27 | 0.00 |
| 13/07/2010 | Spot Bond | 8.3800 | 8.46 | 98.27172 | 97.81 | 0.00 |
| 12/07/2010 | Spot Bond | 7.4750 | 7.48 | 100.07576 | 100.06 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/07/2010 | Spot Bond | 7.4100 | 7.41 | 100.35239 | 100.29 | 0.00 |
| 13/07/2010 | Spot Bond | 7.4100 | 7.48 | 100.29289 | 100.08 | 0.00 |
| 12/07/2010 | Spot Bond | 8.5900 | 8.59 | 91.41672 | 91.40 | 0.00 |
| 14/07/2010 | Spot Bond | 8.4900 | 8.49 | 92.10704 | 92.04 | 0.00 |
| 13/07/2010 | Spot Bond | 8.4900 | 8.59 | 92.04463 | 91.42 | 0.00 |
| 12/07/2010 | Spot Bond | 8.6250 | 8.63 | 88.99801 | 88.98 | 0.00 |
| 14/07/2010 | Spot Bond | 8.5600 | 8.56 | 89.49113 | 89.43 | 0.00 |
| 13/07/2010 | Spot Bond | 8.5600 | 8.63 | 89.42967 | 89.00 | 0.00 |
| 12/07/2010 | Spot Bond | 8.7600 | 8.76 | 76.30202 | 76.28 | 0.00 |
| 14/07/2010 | Spot Bond | 8.7800 | 8.78 | 76.21330 | 76.16 | 0.00 |
| 13/07/2010 | Spot Bond | 8.7800 | 8.76 | 76.15964 | 76.30 | 0.00 |
| Grand Total: | | | | | | 0.00 |