



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 14/12/2009 To: 18/12/2009

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/12/2009 | Spot Bond | 15.6790 | 15.68 | 79.32474 | 77.34 | 0.00 |
| 17/12/2009 | Spot Bond | 15.6790 | 15.68 | 79.29159 | 77.34 | 0.00 |
| 15/12/2009 | Spot Bond | 15.6790 | 15.68 | 79.25846 | 77.34 | 0.00 |
| 14/12/2009 | Spot Bond | 15.6790 | 15.68 | 79.15915 | 77.34 | 0.00 |
| 18/12/2009 | Spot Bond | 7.3600 | 7.38 | 107.76855 | 106.98 | 0.00 |
| 17/12/2009 | Spot Bond | 7.3600 | 7.38 | 107.74704 | 106.98 | 0.00 |
| 15/12/2009 | Spot Bond | 7.3600 | 7.38 | 107.72553 | 106.98 | 0.00 |
| 14/12/2009 | Spot Bond | 7.3600 | 7.38 | 107.66102 | 106.98 | 0.00 |
| 18/12/2009 | Spot Bond | 7.5600 | 7.59 | 112.52378 | 112.45 | 0.00 |
| 17/12/2009 | Spot Bond | 7.5900 | 7.58 | 112.45127 | 112.44 | 0.00 |
| 15/12/2009 | Spot Bond | 7.5800 | 7.57 | 112.44463 | 112.40 | 0.00 |
| 14/12/2009 | Spot Bond | 7.5650 | 7.57 | 112.40021 | 112.37 | 0.00 |
| 18/12/2009 | Spot Bond | 8.3800 | 8.41 | 126.57305 | 126.42 | 0.00 |
| 17/12/2009 | Spot Bond | 8.4050 | 8.40 | 126.41650 | 126.41 | 0.00 |
| 15/12/2009 | Spot Bond | 8.4000 | 8.39 | 126.41332 | 126.40 | 0.00 |
| 14/12/2009 | Spot Bond | 8.3850 | 8.39 | 126.40399 | 126.35 | 0.00 |
| 18/12/2009 | Spot Bond | 9.0100 | 9.04 | 112.89524 | 112.63 | 0.00 |
| 17/12/2009 | Spot Bond | 9.0350 | 9.02 | 112.63226 | 112.79 | 0.00 |
| 15/12/2009 | Spot Bond | 9.0150 | 8.99 | 112.79340 | 112.95 | 0.00 |
| 14/12/2009 | Spot Bond | 8.9900 | 9.01 | 112.94822 | 112.73 | 0.00 |
| 18/12/2009 | Spot Bond | 8.4500 | 8.48 | 101.24916 | 101.13 | 0.00 |
| 17/12/2009 | Spot Bond | 8.4750 | 8.47 | 101.12523 | 101.12 | 0.00 |
| 15/12/2009 | Spot Bond | 8.4700 | 8.46 | 101.12236 | 101.11 | 0.00 |
| 14/12/2009 | Spot Bond | 8.4550 | 8.46 | 101.11426 | 101.07 | 0.00 |
| 18/12/2009 | Spot Bond | 9.0300 | 9.06 | 97.96130 | 97.80 | 0.00 |
| 17/12/2009 | Spot Bond | 9.0550 | 9.04 | 97.80426 | 97.86 | 0.00 |
| 15/12/2009 | Spot Bond | 9.0400 | 9.03 | 97.86022 | 97.84 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/12/2009 | Spot Bond | 9.0300 | 9.04 | 97.84188 | 97.79 | 0.00 |
| 18/12/2009 | Spot Bond | 9.0300 | 9.06 | 93.79059 | 93.62 | 0.00 |
| 17/12/2009 | Spot Bond | 9.0550 | 9.04 | 93.62242 | 93.69 | 0.00 |
| 15/12/2009 | Spot Bond | 9.0400 | 9.03 | 93.68687 | 93.68 | 0.00 |
| 14/12/2009 | Spot Bond | 9.0300 | 9.04 | 93.67725 | 93.63 | 0.00 |
| 18/12/2009 | Spot Bond | 8.5050 | 8.53 | 99.88049 | 99.78 | 0.00 |
| 17/12/2009 | Spot Bond | 8.5300 | 8.53 | 99.77524 | 99.77 | 0.00 |
| 15/12/2009 | Spot Bond | 8.5250 | 8.51 | 99.76912 | 99.75 | 0.00 |
| 14/12/2009 | Spot Bond | 8.5100 | 8.52 | 99.75095 | 99.71 | 0.00 |
| 18/12/2009 | Spot Bond | 9.1200 | 9.15 | 91.01684 | 90.85 | 0.00 |
| 17/12/2009 | Spot Bond | 9.1450 | 9.13 | 90.84570 | 90.94 | 0.00 |
| 15/12/2009 | Spot Bond | 9.1250 | 9.11 | 90.94289 | 90.97 | 0.00 |
| 14/12/2009 | Spot Bond | 9.1100 | 9.12 | 90.96638 | 90.88 | 0.00 |
| 18/12/2009 | Spot Bond | 9.1100 | 9.14 | 85.12616 | 84.95 | 0.00 |
| 17/12/2009 | Spot Bond | 9.1350 | 9.13 | 84.95105 | 84.99 | 0.00 |
| 15/12/2009 | Spot Bond | 9.1250 | 9.12 | 84.99188 | 84.99 | 0.00 |
| 14/12/2009 | Spot Bond | 9.1150 | 9.12 | 84.99116 | 84.94 | 0.00 |
| 18/12/2009 | Spot Bond | 8.7400 | 8.77 | 75.94728 | 75.73 | 0.00 |
| 17/12/2009 | Spot Bond | 8.7650 | 8.76 | 75.72795 | 75.79 | 0.00 |
| 15/12/2009 | Spot Bond | 8.7550 | 8.74 | 75.79059 | 75.90 | 0.00 |
| 14/12/2009 | Spot Bond | 8.7350 | 8.74 | 75.89849 | 75.84 | 0.00 |
| Grand Total: | | | | | | 0.00 |