



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 02/08/2010 To: 04/08/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.02035 | 83.34 | 0.00 |
| 03/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.05798 | 83.34 | 0.00 |
| 04/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.20866 | 83.34 | 0.00 |
| 02/08/2010 | Spot Bond | 7.3600 | 7.36 | 105.94456 | 103.86 | 0.00 |
| 03/08/2010 | Spot Bond | 7.3600 | 7.36 | 105.96581 | 103.86 | 0.00 |
| 04/08/2010 | Spot Bond | 7.3600 | 7.36 | 106.05093 | 103.86 | 0.00 |
| 04/08/2010 | Spot Bond | 6.5900 | 6.56 | 112.19068 | 112.15 | 0.00 |
| 03/08/2010 | Spot Bond | 6.5550 | 6.54 | 112.14896 | 112.15 | 0.00 |
| 02/08/2010 | Spot Bond | 6.5400 | 6.53 | 112.14536 | 112.14 | 0.00 |
| 02/08/2010 | Spot Bond | 7.5900 | 7.58 | 129.88170 | 129.90 | 0.00 |
| 03/08/2010 | Spot Bond | 7.6050 | 7.59 | 129.83601 | 129.88 | 0.00 |
| 04/08/2010 | Spot Bond | 7.6400 | 7.61 | 129.77396 | 129.84 | 0.00 |
| 03/08/2010 | Spot Bond | 8.4500 | 8.45 | 119.30301 | 119.28 | 0.00 |
| 04/08/2010 | Spot Bond | 8.5100 | 8.45 | 118.81745 | 119.30 | 0.00 |
| 02/08/2010 | Spot Bond | 8.4500 | 8.44 | 119.27603 | 119.35 | 0.00 |
| 03/08/2010 | Spot Bond | 1.4400 | 1.45 | 114.64709 | 114.61 | 0.00 |
| 04/08/2010 | Spot Bond | 1.4400 | 1.44 | 114.66507 | 114.65 | 0.00 |
| 02/08/2010 | Spot Bond | 1.4500 | 1.42 | 114.61471 | 114.69 | 0.00 |
| 04/08/2010 | Spot Bond | 2.9200 | 2.92 | 129.26834 | 129.23 | 0.00 |
| 03/08/2010 | Spot Bond | 2.9200 | 2.94 | 129.22739 | 128.96 | 0.00 |
| 02/08/2010 | Spot Bond | 2.9400 | 2.97 | 128.96153 | 128.57 | 0.00 |
| 02/08/2010 | Spot Bond | 7.5200 | 7.51 | 105.57707 | 105.59 | 0.00 |
| 03/08/2010 | Spot Bond | 7.5350 | 7.52 | 105.54179 | 105.58 | 0.00 |
| 04/08/2010 | Spot Bond | 7.5700 | 7.54 | 105.49557 | 105.54 | 0.00 |
| 04/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.34293 | 109.31 | 0.00 |
| 03/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.30818 | 109.30 | 0.00 |
| 02/08/2010 | Spot Bond | 2.9300 | 3.03 | 109.29949 | 107.54 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/08/2010 | Spot Bond | 8.0900 | 8.08 | 104.04416 | 104.08 | 0.00 |
| 03/08/2010 | Spot Bond | 8.1350 | 8.09 | 103.82588 | 104.04 | 0.00 |
| 04/08/2010 | Spot Bond | 8.1800 | 8.14 | 103.67621 | 103.83 | 0.00 |
| 03/08/2010 | Spot Bond | 8.2300 | 8.20 | 99.61803 | 99.77 | 0.00 |
| 04/08/2010 | Spot Bond | 8.2850 | 8.23 | 99.38146 | 99.62 | 0.00 |
| 02/08/2010 | Spot Bond | 8.2000 | 8.19 | 99.77380 | 99.81 | 0.00 |
| 02/08/2010 | Spot Bond | 7.4000 | 7.39 | 100.72024 | 100.73 | 0.00 |
| 03/08/2010 | Spot Bond | 7.4150 | 7.40 | 100.69520 | 100.72 | 0.00 |
| 04/08/2010 | Spot Bond | 7.4500 | 7.42 | 100.67051 | 100.70 | 0.00 |
| 03/08/2010 | Spot Bond | 8.2900 | 8.28 | 93.70765 | 93.75 | 0.00 |
| 04/08/2010 | Spot Bond | 8.3550 | 8.29 | 93.39021 | 93.71 | 0.00 |
| 02/08/2010 | Spot Bond | 8.2800 | 8.26 | 93.74879 | 93.85 | 0.00 |
| 02/08/2010 | Spot Bond | 8.3800 | 8.37 | 90.98865 | 91.06 | 0.00 |
| 03/08/2010 | Spot Bond | 8.4000 | 8.38 | 90.88051 | 90.99 | 0.00 |
| 04/08/2010 | Spot Bond | 8.4500 | 8.40 | 90.64215 | 90.88 | 0.00 |
| 03/08/2010 | Spot Bond | 8.4100 | 8.41 | 79.59282 | 79.57 | 0.00 |
| 04/08/2010 | Spot Bond | 8.4650 | 8.41 | 79.19744 | 79.59 | 0.00 |
| 02/08/2010 | Spot Bond | 8.4100 | 8.40 | 79.57492 | 79.64 | 0.00 |
| 03/08/2010 | Spot Bond | 3.0000 | 3.00 | 95.45678 | 95.45 | 0.00 |
| 04/08/2010 | Spot Bond | 2.9900 | 3.00 | 95.61970 | 95.46 | 0.00 |
| 02/08/2010 | Spot Bond | 3.0000 | 3.03 | 95.44902 | 95.05 | 0.00 |
| 04/08/2010 | Spot Bond | 2.7500 | 2.75 | 98.59436 | 98.57 | 0.00 |
| 03/08/2010 | Spot Bond | 2.7500 | 2.75 | 98.56511 | 98.56 | 0.00 |
| 02/08/2010 | Spot Bond | 2.7500 | 2.78 | 98.55779 | 98.37 | 0.00 |
| 03/08/2010 | Spot Bond | 3.0300 | 3.03 | 97.34594 | 97.34 | 0.00 |
| 04/08/2010 | Spot Bond | 3.0100 | 3.03 | 97.56757 | 97.35 | 0.00 |
| 02/08/2010 | Spot Bond | 3.0300 | 3.03 | 97.33797 | 97.33 | 0.00 |
| Grand Total: | | | | | | 0.00 |