



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 25/10/2010 To: 29/10/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 27/10/2010 | Spot Bond | 15.6790 | 15.68 | 89.86999 | 83.34 | 0.00 |
| 28/10/2010 | Spot Bond | 15.6790 | 15.68 | 89.90755 | 83.34 | 0.00 |
| 29/10/2010 | Spot Bond | 15.6790 | 15.68 | 89.94513 | 83.34 | 0.00 |
| 26/10/2010 | Spot Bond | 15.6790 | 15.68 | 89.75739 | 83.34 | 0.00 |
| 25/10/2010 | Spot Bond | 15.6790 | 15.68 | 89.71988 | 83.34 | 0.00 |
| 29/10/2010 | Spot Bond | 6.2500 | 6.13 | 107.61080 | 107.17 | 0.00 |
| 27/10/2010 | Spot Bond | 6.2500 | 6.13 | 107.57422 | 107.17 | 0.00 |
| 28/10/2010 | Spot Bond | 6.2500 | 6.13 | 107.59251 | 107.17 | 0.00 |
| 26/10/2010 | Spot Bond | 6.2500 | 6.13 | 107.51937 | 107.17 | 0.00 |
| 25/10/2010 | Spot Bond | 6.2500 | 6.13 | 107.50109 | 107.17 | 0.00 |
| 27/10/2010 | Spot Bond | 7.3000 | 7.18 | 126.76221 | 126.63 | 0.00 |
| 28/10/2010 | Spot Bond | 7.3000 | 7.18 | 126.78731 | 126.63 | 0.00 |
| 29/10/2010 | Spot Bond | 7.3000 | 7.18 | 126.81243 | 126.63 | 0.00 |
| 26/10/2010 | Spot Bond | 7.3000 | 7.18 | 126.68691 | 126.63 | 0.00 |
| 25/10/2010 | Spot Bond | 7.3000 | 7.18 | 126.66182 | 126.63 | 0.00 |
| 28/10/2010 | Spot Bond | 7.9750 | 7.83 | 126.51975 | 127.27 | 0.00 |
| 29/10/2010 | Spot Bond | 7.9750 | 7.83 | 126.54679 | 127.27 | 0.00 |
| 27/10/2010 | Spot Bond | 7.9750 | 7.83 | 126.49273 | 127.27 | 0.00 |
| 26/10/2010 | Spot Bond | 7.9750 | 7.83 | 126.41167 | 127.27 | 0.00 |
| 25/10/2010 | Spot Bond | 7.9750 | 7.83 | 126.38466 | 127.27 | 0.00 |
| 29/10/2010 | Spot Bond | 208.5770 | 208.31 | 6.53978 | 5.83 | 0.00 |
| 28/10/2010 | Spot Bond | 208.5770 | 208.31 | 6.51416 | 5.83 | 0.00 |
| 27/10/2010 | Spot Bond | 208.5770 | 208.31 | 6.48865 | 5.83 | 0.00 |
| 25/10/2010 | Spot Bond | 208.5770 | 208.31 | 6.38756 | 5.83 | 0.00 |
| 26/10/2010 | Spot Bond | 208.5770 | 208.31 | 6.41269 | 5.83 | 0.00 |
| 29/10/2010 | Spot Bond | 229.5910 | 229.53 | 4.46422 | 3.94 | 0.00 |
| 28/10/2010 | Spot Bond | 229.5910 | 229.53 | 4.44561 | 3.94 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 27/10/2010 | Spot Bond | 229.5910 | 229.53 | 4.42707 | 3.94 | 0.00 |
| 25/10/2010 | Spot Bond | 229.5910 | 229.53 | 4.35370 | 3.94 | 0.00 |
| 26/10/2010 | Spot Bond | 229.5910 | 229.53 | 4.37193 | 3.94 | 0.00 |
| 27/10/2010 | Spot Bond | 7.2400 | 7.12 | 108.47983 | 108.35 | 0.00 |
| 28/10/2010 | Spot Bond | 7.2400 | 7.12 | 108.50091 | 108.35 | 0.00 |
| 29/10/2010 | Spot Bond | 7.2400 | 7.12 | 108.52199 | 108.35 | 0.00 |
| 26/10/2010 | Spot Bond | 7.2400 | 7.12 | 108.41661 | 108.35 | 0.00 |
| 25/10/2010 | Spot Bond | 7.2400 | 7.12 | 108.39555 | 108.35 | 0.00 |
| 27/10/2010 | Spot Bond | 169.6640 | 169.34 | 3.33062 | 3.04 | 0.00 |
| 29/10/2010 | Spot Bond | 169.6640 | 169.34 | 3.35306 | 3.04 | 0.00 |
| 28/10/2010 | Spot Bond | 169.6640 | 169.34 | 3.34182 | 3.04 | 0.00 |
| 26/10/2010 | Spot Bond | 169.6640 | 169.34 | 3.29726 | 3.04 | 0.00 |
| 25/10/2010 | Spot Bond | 169.6640 | 169.34 | 3.28620 | 3.04 | 0.00 |
| 27/10/2010 | Spot Bond | 7.7100 | 7.59 | 103.89501 | 103.94 | 0.00 |
| 28/10/2010 | Spot Bond | 7.7100 | 7.59 | 103.91672 | 103.94 | 0.00 |
| 29/10/2010 | Spot Bond | 7.7100 | 7.59 | 103.93844 | 103.94 | 0.00 |
| 26/10/2010 | Spot Bond | 7.7100 | 7.59 | 103.82989 | 103.94 | 0.00 |
| 25/10/2010 | Spot Bond | 7.7100 | 7.59 | 103.80820 | 103.94 | 0.00 |
| 28/10/2010 | Spot Bond | 7.8300 | 7.71 | 103.92256 | 104.02 | 0.00 |
| 29/10/2010 | Spot Bond | 7.8300 | 7.71 | 103.94436 | 104.02 | 0.00 |
| 27/10/2010 | Spot Bond | 7.8300 | 7.71 | 103.90075 | 104.02 | 0.00 |
| 26/10/2010 | Spot Bond | 7.8300 | 7.71 | 103.83537 | 104.02 | 0.00 |
| 25/10/2010 | Spot Bond | 7.8300 | 7.71 | 103.81358 | 104.02 | 0.00 |
| 27/10/2010 | Spot Bond | 7.0300 | 6.93 | 103.53339 | 103.28 | 0.00 |
| 28/10/2010 | Spot Bond | 7.0300 | 6.93 | 103.55282 | 103.28 | 0.00 |
| 29/10/2010 | Spot Bond | 7.0300 | 6.93 | 103.57227 | 103.28 | 0.00 |
| 26/10/2010 | Spot Bond | 7.0300 | 6.93 | 103.47508 | 103.28 | 0.00 |
| 25/10/2010 | Spot Bond | 7.0300 | 6.93 | 103.45566 | 103.28 | 0.00 |
| 28/10/2010 | Spot Bond | 7.9400 | 7.80 | 97.70501 | 97.99 | 0.00 |
| 29/10/2010 | Spot Bond | 7.9400 | 7.80 | 97.72569 | 97.99 | 0.00 |
| 27/10/2010 | Spot Bond | 7.9400 | 7.80 | 97.68435 | 97.99 | 0.00 |
| 26/10/2010 | Spot Bond | 7.9400 | 7.80 | 97.62236 | 97.99 | 0.00 |
| 25/10/2010 | Spot Bond | 7.9400 | 7.80 | 97.60171 | 97.99 | 0.00 |
| 27/10/2010 | Spot Bond | 7.9700 | 7.84 | 92.06072 | 92.38 | 0.00 |
| 28/10/2010 | Spot Bond | 7.9700 | 7.84 | 92.08049 | 92.38 | 0.00 |
| 29/10/2010 | Spot Bond | 7.9700 | 7.84 | 92.10026 | 92.38 | 0.00 |
| 26/10/2010 | Spot Bond | 7.9700 | 7.84 | 92.00144 | 92.38 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 25/10/2010 | Spot Bond | 7.9700 | 7.84 | 91.98169 | 92.38 | 0.00 |
| 26/10/2010 | Spot Bond | 7.9550 | 7.81 | 82.00712 | 82.93 | 0.00 |
| 28/10/2010 | Spot Bond | 7.9550 | 7.81 | 82.07745 | 82.93 | 0.00 |
| 29/10/2010 | Spot Bond | 7.9550 | 7.81 | 82.09503 | 82.93 | 0.00 |
| 27/10/2010 | Spot Bond | 7.9550 | 7.81 | 82.05986 | 82.93 | 0.00 |
| 25/10/2010 | Spot Bond | 7.9550 | 7.81 | 81.98954 | 82.93 | 0.00 |
| 27/10/2010 | Spot Bond | 125.0410 | 125.01 | 2.26467 | 2.10 | 0.00 |
| 29/10/2010 | Spot Bond | 125.0410 | 125.01 | 2.27678 | 2.10 | 0.00 |
| 28/10/2010 | Spot Bond | 125.0410 | 125.01 | 2.27072 | 2.10 | 0.00 |
| 25/10/2010 | Spot Bond | 125.0410 | 125.01 | 2.24062 | 2.10 | 0.00 |
| 26/10/2010 | Spot Bond | 125.0410 | 125.01 | 2.24662 | 2.10 | 0.00 |
| 29/10/2010 | Spot Bond | 101.8460 | 101.82 | 3.60827 | 3.38 | 0.00 |
| 28/10/2010 | Spot Bond | 101.8460 | 101.82 | 3.60022 | 3.38 | 0.00 |
| 27/10/2010 | Spot Bond | 101.8460 | 101.82 | 3.59217 | 3.38 | 0.00 |
| 25/10/2010 | Spot Bond | 101.8460 | 101.82 | 3.56017 | 3.38 | 0.00 |
| 26/10/2010 | Spot Bond | 101.8460 | 101.82 | 3.56815 | 3.38 | 0.00 |
| 27/10/2010 | Spot Bond | 2.6200 | 2.62 | 101.95206 | 101.75 | 0.00 |
| 28/10/2010 | Spot Bond | 2.6200 | 2.62 | 101.95928 | 101.75 | 0.00 |
| 29/10/2010 | Spot Bond | 2.6200 | 2.62 | 101.96648 | 101.75 | 0.00 |
| 26/10/2010 | Spot Bond | 2.6200 | 2.62 | 101.93043 | 101.75 | 0.00 |
| 25/10/2010 | Spot Bond | 2.6200 | 2.62 | 101.92322 | 101.75 | 0.00 |
| Grand Total: | | | | | | 0.00 |