



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 07/02/2011 To: 11/02/2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.50604 | 83.34 | 0.00 |
| 10/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.45210 | 83.34 | 0.00 |
| 08/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.23693 | 83.34 | 0.00 |
| 09/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.39822 | 83.34 | 0.00 |
| 07/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.18329 | 83.34 | 0.00 |
| 11/02/2011 | Spot Bond | 6.0500 | 6.05 | 109.65610 | 109.64 | 0.00 |
| 10/02/2011 | Spot Bond | 6.0500 | 6.04 | 109.63804 | 109.63 | 0.00 |
| 08/02/2011 | Spot Bond | 6.0500 | 6.17 | 109.56586 | 109.48 | 0.00 |
| 09/02/2011 | Spot Bond | 6.0350 | 6.05 | 109.62812 | 109.57 | 0.00 |
| 07/02/2011 | Spot Bond | 6.1700 | 6.20 | 109.48149 | 109.45 | 0.00 |
| 09/02/2011 | Spot Bond | 7.8150 | 7.85 | 127.19077 | 126.96 | 0.00 |
| 08/02/2011 | Spot Bond | 7.8500 | 7.89 | 126.95968 | 126.78 | 0.00 |
| 10/02/2011 | Spot Bond | 7.8300 | 7.82 | 127.15340 | 127.19 | 0.00 |
| 11/02/2011 | Spot Bond | 7.8300 | 7.83 | 127.18039 | 127.15 | 0.00 |
| 07/02/2011 | Spot Bond | 7.8850 | 7.91 | 126.78253 | 126.65 | 0.00 |
| 08/02/2011 | Spot Bond | 8.6400 | 8.67 | 117.37550 | 117.06 | 0.00 |
| 09/02/2011 | Spot Bond | 8.6300 | 8.64 | 117.55273 | 117.38 | 0.00 |
| 10/02/2011 | Spot Bond | 8.6600 | 8.63 | 117.29427 | 117.55 | 0.00 |
| 11/02/2011 | Spot Bond | 8.6750 | 8.66 | 117.17912 | 117.29 | 0.00 |
| 07/02/2011 | Spot Bond | 8.6700 | 8.69 | 117.06269 | 116.85 | 0.00 |
| 07/02/2011 | Spot Bond | 211.4226 | 211.40 | 9.47050 | 9.43 | 0.00 |
| 11/02/2011 | Spot Bond | 211.8881 | 211.95 | 9.67002 | 9.63 | 0.00 |
| 10/02/2011 | Spot Bond | 211.9499 | 211.51 | 9.62796 | 9.62 | 0.00 |
| 09/02/2011 | Spot Bond | 211.5110 | 211.44 | 9.61645 | 9.51 | 0.00 |
| 08/02/2011 | Spot Bond | 211.4447 | 211.42 | 9.50677 | 9.47 | 0.00 |
| 08/02/2011 | Spot Bond | 225.6546 | 225.41 | 3.20533 | 3.19 | 0.00 |
| 09/02/2011 | Spot Bond | 225.5317 | 225.65 | 3.24691 | 3.21 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/02/2011 | Spot Bond | 225.5631 | 225.53 | 3.26004 | 3.25 | 0.00 |
| 11/02/2011 | Spot Bond | 225.5945 | 225.56 | 3.27323 | 3.26 | 0.00 |
| 07/02/2011 | Spot Bond | 225.4061 | 225.37 | 3.19491 | 3.18 | 0.00 |
| 08/02/2011 | Spot Bond | 7.7000 | 7.74 | 104.68049 | 104.54 | 0.00 |
| 09/02/2011 | Spot Bond | 7.6650 | 7.70 | 104.86296 | 104.68 | 0.00 |
| 10/02/2011 | Spot Bond | 7.6800 | 7.67 | 104.83439 | 104.86 | 0.00 |
| 11/02/2011 | Spot Bond | 7.6700 | 7.68 | 104.88957 | 104.83 | 0.00 |
| 07/02/2011 | Spot Bond | 7.7350 | 7.76 | 104.54136 | 104.44 | 0.00 |
| 08/02/2011 | Spot Bond | 2.7800 | 2.80 | 111.88756 | 111.52 | 0.00 |
| 09/02/2011 | Spot Bond | 2.8000 | 2.78 | 111.55430 | 111.89 | 0.00 |
| 10/02/2011 | Spot Bond | 2.7900 | 2.80 | 111.74198 | 111.55 | 0.00 |
| 11/02/2011 | Spot Bond | 2.8000 | 2.79 | 111.57135 | 111.74 | 0.00 |
| 07/02/2011 | Spot Bond | 2.8000 | 2.80 | 111.52022 | 111.51 | 0.00 |
| 08/02/2011 | Spot Bond | 8.3200 | 8.36 | 103.03382 | 102.81 | 0.00 |
| 09/02/2011 | Spot Bond | 8.3000 | 8.32 | 103.20312 | 103.03 | 0.00 |
| 10/02/2011 | Spot Bond | 8.3050 | 8.30 | 103.20138 | 103.20 | 0.00 |
| 11/02/2011 | Spot Bond | 8.3050 | 8.31 | 103.22458 | 103.20 | 0.00 |
| 07/02/2011 | Spot Bond | 8.3600 | 8.38 | 102.81141 | 102.69 | 0.00 |
| 08/02/2011 | Spot Bond | 8.4500 | 8.49 | 98.57991 | 98.36 | 0.00 |
| 09/02/2011 | Spot Bond | 8.4150 | 8.45 | 98.84216 | 98.58 | 0.00 |
| 10/02/2011 | Spot Bond | 8.4300 | 8.42 | 98.78094 | 98.84 | 0.00 |
| 11/02/2011 | Spot Bond | 8.4300 | 8.43 | 98.80335 | 98.78 | 0.00 |
| 07/02/2011 | Spot Bond | 8.4850 | 8.51 | 98.36281 | 98.20 | 0.00 |
| 08/02/2011 | Spot Bond | 7.3600 | 7.41 | 100.91335 | 100.78 | 0.00 |
| 09/02/2011 | Spot Bond | 7.3200 | 7.36 | 101.07748 | 100.91 | 0.00 |
| 10/02/2011 | Spot Bond | 7.3300 | 7.32 | 101.07165 | 101.08 | 0.00 |
| 11/02/2011 | Spot Bond | 7.3100 | 7.33 | 101.14352 | 101.07 | 0.00 |
| 07/02/2011 | Spot Bond | 7.4050 | 7.44 | 100.77636 | 100.68 | 0.00 |
| 09/02/2011 | Spot Bond | 8.4650 | 8.50 | 93.09020 | 92.82 | 0.00 |
| 08/02/2011 | Spot Bond | 8.5000 | 8.56 | 92.82083 | 92.48 | 0.00 |
| 10/02/2011 | Spot Bond | 8.4800 | 8.47 | 93.02347 | 93.09 | 0.00 |
| 11/02/2011 | Spot Bond | 8.4850 | 8.48 | 93.01550 | 93.02 | 0.00 |
| 07/02/2011 | Spot Bond | 8.5550 | 8.59 | 92.47778 | 92.28 | 0.00 |
| 09/02/2011 | Spot Bond | 8.5050 | 8.53 | 90.77224 | 90.59 | 0.00 |
| 08/02/2011 | Spot Bond | 8.5250 | 8.58 | 90.58640 | 90.26 | 0.00 |
| 10/02/2011 | Spot Bond | 8.5250 | 8.51 | 90.66954 | 90.77 | 0.00 |
| 11/02/2011 | Spot Bond | 8.5350 | 8.53 | 90.62871 | 90.67 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/02/2011 | Spot Bond | 8.5750 | 8.60 | 90.25770 | 90.11 | 0.00 |
| 08/02/2011 | Spot Bond | 8.5950 | 8.63 | 78.29613 | 78.03 | 0.00 |
| 09/02/2011 | Spot Bond | 8.5900 | 8.60 | 78.39164 | 78.30 | 0.00 |
| 10/02/2011 | Spot Bond | 8.6350 | 8.59 | 78.04036 | 78.39 | 0.00 |
| 11/02/2011 | Spot Bond | 8.6550 | 8.64 | 77.89525 | 78.04 | 0.00 |
| 07/02/2011 | Spot Bond | 8.6250 | 8.64 | 78.03164 | 77.93 | 0.00 |
| 07/02/2011 | Spot Bond | 2.7700 | 2.76 | 98.64155 | 98.77 | 0.00 |
| 11/02/2011 | Spot Bond | 2.7800 | 2.78 | 98.55266 | 98.55 | 0.00 |
| 10/02/2011 | Spot Bond | 2.7800 | 2.75 | 98.54518 | 98.94 | 0.00 |
| 09/02/2011 | Spot Bond | 2.7500 | 2.75 | 98.93935 | 98.92 | 0.00 |
| 08/02/2011 | Spot Bond | 2.7500 | 2.77 | 98.91708 | 98.64 | 0.00 |
| 10/02/2011 | Spot Bond | 2.1500 | 2.14 | 102.05073 | 102.13 | 0.00 |
| 11/02/2011 | Spot Bond | 2.1800 | 2.15 | 101.88821 | 102.05 | 0.00 |
| 09/02/2011 | Spot Bond | 2.1350 | 2.14 | 102.12916 | 102.11 | 0.00 |
| 08/02/2011 | Spot Bond | 2.1350 | 2.14 | 102.11119 | 102.11 | 0.00 |
| 07/02/2011 | Spot Bond | 2.1350 | 2.14 | 102.10520 | 102.10 | 0.00 |
| 07/02/2011 | Spot Bond | 2.7500 | 2.72 | 100.07548 | 100.35 | 0.00 |
| 10/02/2011 | Spot Bond | 2.7800 | 2.75 | 99.83150 | 100.11 | 0.00 |
| 11/02/2011 | Spot Bond | 2.7800 | 2.78 | 99.83912 | 99.83 | 0.00 |
| 08/02/2011 | Spot Bond | 2.7500 | 2.75 | 100.08303 | 100.08 | 0.00 |
| 09/02/2011 | Spot Bond | 2.7500 | 2.75 | 100.10569 | 100.08 | 0.00 |
| 08/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.25944 | 8.00 | 0.00 |
| 07/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.23923 | 8.00 | 0.00 |
| 09/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.32008 | 8.00 | 0.00 |
| 10/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.34031 | 8.00 | 0.00 |
| 11/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.36054 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |