



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 15/11/2010 To: 16/11/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/11/2010 | Spot Bond | 15.6790 | 15.68 | 90.51076 | 83.34 | 0.00 |
| 16/11/2010 | Spot Bond | 15.6790 | 15.68 | 90.54859 | 83.34 | 0.00 |
| 15/11/2010 | Spot Bond | 6.2500 | 6.13 | 107.88558 | 107.17 | 0.00 |
| 16/11/2010 | Spot Bond | 6.2500 | 6.13 | 107.90392 | 107.17 | 0.00 |
| 15/11/2010 | Spot Bond | 7.3000 | 7.18 | 127.18974 | 126.63 | 0.00 |
| 16/11/2010 | Spot Bond | 7.3000 | 7.18 | 127.21494 | 126.63 | 0.00 |
| 15/11/2010 | Spot Bond | 7.9750 | 7.83 | 126.95302 | 127.27 | 0.00 |
| 16/11/2010 | Spot Bond | 7.9750 | 7.83 | 126.98015 | 127.27 | 0.00 |
| 16/11/2010 | Spot Bond | 208.5770 | 208.31 | 6.96365 | 5.83 | 0.00 |
| 15/11/2010 | Spot Bond | 208.5770 | 208.31 | 6.93638 | 5.83 | 0.00 |
| 15/11/2010 | Spot Bond | 229.5910 | 229.53 | 4.75292 | 3.94 | 0.00 |
| 16/11/2010 | Spot Bond | 229.5910 | 229.53 | 4.77282 | 3.94 | 0.00 |
| 15/11/2010 | Spot Bond | 7.2400 | 7.12 | 108.83877 | 108.35 | 0.00 |
| 16/11/2010 | Spot Bond | 7.2400 | 7.12 | 108.85992 | 108.35 | 0.00 |
| 16/11/2010 | Spot Bond | 169.6640 | 169.34 | 3.53807 | 3.04 | 0.00 |
| 15/11/2010 | Spot Bond | 169.6640 | 169.34 | 3.52621 | 3.04 | 0.00 |
| 15/11/2010 | Spot Bond | 7.7100 | 7.59 | 104.26478 | 103.94 | 0.00 |
| 16/11/2010 | Spot Bond | 7.7100 | 7.59 | 104.28657 | 103.94 | 0.00 |
| 15/11/2010 | Spot Bond | 7.8300 | 7.71 | 104.27208 | 104.02 | 0.00 |
| 16/11/2010 | Spot Bond | 7.8300 | 7.71 | 104.29396 | 104.02 | 0.00 |
| 15/11/2010 | Spot Bond | 7.0300 | 6.93 | 103.86437 | 103.28 | 0.00 |
| 16/11/2010 | Spot Bond | 7.0300 | 6.93 | 103.88387 | 103.28 | 0.00 |
| 15/11/2010 | Spot Bond | 7.9400 | 7.80 | 98.03635 | 97.99 | 0.00 |
| 16/11/2010 | Spot Bond | 7.9400 | 7.80 | 98.05709 | 97.99 | 0.00 |
| 15/11/2010 | Spot Bond | 7.9700 | 7.84 | 92.39735 | 92.38 | 0.00 |
| 16/11/2010 | Spot Bond | 7.9700 | 7.84 | 92.41720 | 92.38 | 0.00 |
| 15/11/2010 | Spot Bond | 7.9550 | 7.81 | 82.35937 | 82.93 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | Spot Bond | 7.9550 | 7.81 | 82.37701 | 82.93 | 0.00 |
| 16/11/2010 | Spot Bond | 125.0410 | 125.01 | 2.37609 | 2.10 | 0.00 |
| 15/11/2010 | Spot Bond | 125.0410 | 125.01 | 2.36976 | 2.10 | 0.00 |
| 16/11/2010 | Spot Bond | 101.8460 | 101.82 | 3.73976 | 3.38 | 0.00 |
| 15/11/2010 | Spot Bond | 101.8460 | 101.82 | 3.73140 | 3.38 | 0.00 |
| 16/11/2010 | Spot Bond | 2.6200 | 2.62 | 102.08195 | 101.75 | 0.00 |
| 15/11/2010 | Spot Bond | 2.6200 | 2.62 | 102.07473 | 101.75 | 0.00 |
| Grand Total: | | | | | | 0.00 |