



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For February 2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.02272 | 83.34 | 0.00 |
| 03/02/2011 | Spot Bond | 15.6790 | 15.68 | 96.07618 | 83.34 | 0.00 |
| 01/02/2011 | Spot Bond | 15.6790 | 15.68 | 95.86269 | 83.34 | 0.00 |
| 01/02/2011 | Spot Bond | 6.3900 | 6.45 | 109.24614 | 109.19 | 0.00 |
| 02/02/2011 | Spot Bond | 6.1000 | 6.39 | 109.46565 | 109.25 | 0.00 |
| 03/02/2011 | Spot Bond | 6.2000 | 6.10 | 109.42801 | 109.47 | 0.00 |
| 01/02/2011 | Spot Bond | 7.8300 | 7.88 | 126.85699 | 126.61 | 0.00 |
| 02/02/2011 | Spot Bond | 7.7800 | 7.83 | 127.15323 | 126.86 | 0.00 |
| 03/02/2011 | Spot Bond | 7.8850 | 7.78 | 126.72838 | 127.15 | 0.00 |
| 01/02/2011 | Spot Bond | 8.6550 | 8.72 | 117.04175 | 116.45 | 0.00 |
| 02/02/2011 | Spot Bond | 8.6000 | 8.66 | 117.64888 | 117.04 | 0.00 |
| 03/02/2011 | Spot Bond | 8.7000 | 8.60 | 116.72356 | 117.65 | 0.00 |
| 03/02/2011 | Spot Bond | 211.5045 | 211.48 | 9.39080 | 9.35 | 0.00 |
| 02/02/2011 | Spot Bond | 211.4826 | 211.42 | 9.35496 | 9.25 | 0.00 |
| 01/02/2011 | Spot Bond | 211.4168 | 211.39 | 9.24830 | 9.21 | 0.00 |
| 01/02/2011 | Spot Bond | 225.8707 | 225.19 | 3.11109 | 3.11 | 0.00 |
| 02/02/2011 | Spot Bond | 225.5292 | 225.87 | 3.15401 | 3.11 | 0.00 |
| 03/02/2011 | Spot Bond | 225.3433 | 225.53 | 3.16925 | 3.15 | 0.00 |
| 01/02/2011 | Spot Bond | 7.6700 | 7.72 | 104.62963 | 104.46 | 0.00 |
| 02/02/2011 | Spot Bond | 7.6200 | 7.67 | 104.86306 | 104.63 | 0.00 |
| 03/02/2011 | Spot Bond | 7.7250 | 7.62 | 104.53134 | 104.86 | 0.00 |
| 02/02/2011 | Spot Bond | 2.7600 | 2.74 | 112.21403 | 112.55 | 0.00 |
| 03/02/2011 | Spot Bond | 2.7800 | 2.76 | 111.86210 | 112.21 | 0.00 |
| 01/02/2011 | Spot Bond | 2.7400 | 2.74 | 112.55065 | 112.54 | 0.00 |
| 02/02/2011 | Spot Bond | 8.2600 | 8.32 | 103.24111 | 102.87 | 0.00 |
| 03/02/2011 | Spot Bond | 8.3550 | 8.26 | 102.78979 | 103.24 | 0.00 |
| 01/02/2011 | Spot Bond | 8.3200 | 8.38 | 102.87154 | 102.57 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/02/2011 | Spot Bond | 8.4100 | 8.46 | 98.71355 | 98.37 | 0.00 |
| 03/02/2011 | Spot Bond | 8.5000 | 8.41 | 98.23458 | 98.71 | 0.00 |
| 01/02/2011 | Spot Bond | 8.4600 | 8.52 | 98.36737 | 98.04 | 0.00 |
| 02/02/2011 | Spot Bond | 7.3000 | 7.35 | 100.98925 | 100.81 | 0.00 |
| 03/02/2011 | Spot Bond | 7.4050 | 7.30 | 100.73588 | 100.99 | 0.00 |
| 01/02/2011 | Spot Bond | 7.3450 | 7.39 | 100.81160 | 100.67 | 0.00 |
| 02/02/2011 | Spot Bond | 8.4750 | 8.55 | 92.88228 | 92.41 | 0.00 |
| 03/02/2011 | Spot Bond | 8.5800 | 8.48 | 92.28917 | 92.88 | 0.00 |
| 01/02/2011 | Spot Bond | 8.5450 | 8.62 | 92.40791 | 91.95 | 0.00 |
| 02/02/2011 | Spot Bond | 8.5050 | 8.58 | 90.62696 | 90.13 | 0.00 |
| 03/02/2011 | Spot Bond | 8.5950 | 8.51 | 90.09325 | 90.63 | 0.00 |
| 01/02/2011 | Spot Bond | 8.5750 | 8.64 | 90.13287 | 89.71 | 0.00 |
| 02/02/2011 | Spot Bond | 8.5500 | 8.61 | 78.59578 | 78.09 | 0.00 |
| 03/02/2011 | Spot Bond | 8.6450 | 8.55 | 77.83189 | 78.60 | 0.00 |
| 01/02/2011 | Spot Bond | 8.6050 | 8.66 | 78.08724 | 77.62 | 0.00 |
| 03/02/2011 | Spot Bond | 2.7600 | 2.75 | 98.76062 | 98.89 | 0.00 |
| 02/02/2011 | Spot Bond | 2.7500 | 2.73 | 98.88740 | 99.13 | 0.00 |
| 01/02/2011 | Spot Bond | 2.7300 | 2.73 | 99.13433 | 99.13 | 0.00 |
| 01/02/2011 | Spot Bond | 2.1400 | 2.14 | 102.04098 | 102.03 | 0.00 |
| 02/02/2011 | Spot Bond | 2.1400 | 2.14 | 102.05899 | 102.04 | 0.00 |
| 03/02/2011 | Spot Bond | 2.1300 | 2.14 | 102.12146 | 102.06 | 0.00 |
| 02/02/2011 | Spot Bond | 2.7200 | 2.72 | 100.33596 | 100.31 | 0.00 |
| 03/02/2011 | Spot Bond | 2.7200 | 2.72 | 100.34345 | 100.34 | 0.00 |
| 01/02/2011 | Spot Bond | 2.7200 | 2.72 | 100.31350 | 100.31 | 0.00 |
| 03/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.19883 | 8.00 | 0.00 |
| 02/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.17864 | 8.00 | 0.00 |
| 01/02/2011 | Spot Bond | 8.0000 | 8.00 | 93.11809 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |