



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 13/12/2010 To: 14/12/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.61440 | 83.34 | 0.00 |
| 14/12/2010 | Spot Bond | 15.6790 | 15.68 | 91.72934 | 83.34 | 0.00 |
| 14/12/2010 | Spot Bond | 5.9050 | 5.94 | 108.71545 | 108.64 | 0.00 |
| 13/12/2010 | Spot Bond | 5.9400 | 5.87 | 108.63822 | 108.66 | 0.00 |
| 13/12/2010 | Spot Bond | 7.4050 | 7.37 | 127.44676 | 127.58 | 0.00 |
| 14/12/2010 | Spot Bond | 7.3700 | 7.41 | 127.68160 | 127.45 | 0.00 |
| 13/12/2010 | Spot Bond | 8.4300 | 8.39 | 117.89670 | 118.24 | 0.00 |
| 14/12/2010 | Spot Bond | 8.3650 | 8.43 | 118.61786 | 117.90 | 0.00 |
| 14/12/2010 | Spot Bond | 211.2106 | 211.17 | 7.71832 | 7.63 | 0.00 |
| 13/12/2010 | Spot Bond | 211.1695 | 211.10 | 7.62940 | 7.57 | 0.00 |
| 13/12/2010 | Spot Bond | 225.8255 | 225.78 | 2.53876 | 2.52 | 0.00 |
| 14/12/2010 | Spot Bond | 225.8947 | 225.83 | 2.56983 | 2.54 | 0.00 |
| 13/12/2010 | Spot Bond | 7.1600 | 7.12 | 105.36556 | 105.47 | 0.00 |
| 14/12/2010 | Spot Bond | 7.1500 | 7.16 | 105.46175 | 105.37 | 0.00 |
| 14/12/2010 | Spot Bond | 2.7000 | 2.65 | 112.89575 | 113.79 | 0.00 |
| 13/12/2010 | Spot Bond | 2.6500 | 2.70 | 113.79388 | 112.85 | 0.00 |
| 13/12/2010 | Spot Bond | 8.0150 | 7.99 | 103.30528 | 103.42 | 0.00 |
| 14/12/2010 | Spot Bond | 7.9800 | 8.02 | 103.55368 | 103.31 | 0.00 |
| 13/12/2010 | Spot Bond | 8.1500 | 8.11 | 99.04439 | 99.26 | 0.00 |
| 14/12/2010 | Spot Bond | 8.1000 | 8.15 | 99.39796 | 99.04 | 0.00 |
| 13/12/2010 | Spot Bond | 6.8050 | 6.77 | 105.05217 | 105.11 | 0.00 |
| 14/12/2010 | Spot Bond | 6.8150 | 6.81 | 105.08188 | 105.05 | 0.00 |
| 13/12/2010 | Spot Bond | 8.2350 | 8.20 | 96.83166 | 97.03 | 0.00 |
| 14/12/2010 | Spot Bond | 8.1950 | 8.24 | 97.13784 | 96.83 | 0.00 |
| 13/12/2010 | Spot Bond | 8.2700 | 8.23 | 91.03637 | 91.28 | 0.00 |
| 14/12/2010 | Spot Bond | 8.2200 | 8.27 | 91.41636 | 91.04 | 0.00 |
| 14/12/2010 | Spot Bond | 8.3550 | 8.44 | 79.36286 | 78.63 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/12/2010 | Spot Bond | 8.4350 | 8.40 | 78.62640 | 78.93 | 0.00 |
| 14/12/2010 | Spot Bond | 125.8904 | 125.85 | 2.56656 | 2.55 | 0.00 |
| 13/12/2010 | Spot Bond | 125.8524 | 125.83 | 2.54663 | 2.53 | 0.00 |
| 14/12/2010 | Spot Bond | 2.1600 | 2.16 | 102.90110 | 102.88 | 0.00 |
| 13/12/2010 | Spot Bond | 2.1600 | 2.22 | 102.88308 | 102.53 | 0.00 |
| 14/12/2010 | Spot Bond | 2.6800 | 2.68 | 101.72850 | 101.71 | 0.00 |
| 13/12/2010 | Spot Bond | 2.6800 | 2.68 | 101.70643 | 101.69 | 0.00 |
| 14/12/2010 | Spot Bond | 8.0000 | 8.00 | 92.19453 | 8.00 | 0.00 |
| 13/12/2010 | Spot Bond | 8.0000 | 8.00 | 92.13461 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |