



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 10/01/2011 To: 11/01/2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.32024 | 83.34 | 0.00 |
| 11/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.37137 | 83.34 | 0.00 |
| 10/01/2011 | Spot Bond | 5.8850 | 5.78 | 109.14839 | 109.20 | 0.00 |
| 11/01/2011 | Spot Bond | 5.8700 | 5.89 | 109.17534 | 109.15 | 0.00 |
| 10/01/2011 | Spot Bond | 7.3400 | 7.24 | 128.42959 | 128.85 | 0.00 |
| 11/01/2011 | Spot Bond | 7.3200 | 7.34 | 128.54445 | 128.43 | 0.00 |
| 10/01/2011 | Spot Bond | 8.3200 | 8.23 | 119.70638 | 120.63 | 0.00 |
| 11/01/2011 | Spot Bond | 8.2900 | 8.32 | 120.03187 | 119.71 | 0.00 |
| 11/01/2011 | Spot Bond | 211.6322 | 211.61 | 8.49742 | 8.46 | 0.00 |
| 10/01/2011 | Spot Bond | 211.6124 | 211.59 | 8.46492 | 8.43 | 0.00 |
| 10/01/2011 | Spot Bond | 226.9680 | 226.94 | 2.82720 | 2.82 | 0.00 |
| 11/01/2011 | Spot Bond | 227.4397 | 226.97 | 2.83377 | 2.83 | 0.00 |
| 10/01/2011 | Spot Bond | 7.1800 | 7.08 | 105.84658 | 106.18 | 0.00 |
| 11/01/2011 | Spot Bond | 7.1600 | 7.18 | 105.93683 | 105.85 | 0.00 |
| 11/01/2011 | Spot Bond | 2.6500 | 2.65 | 114.02456 | 114.02 | 0.00 |
| 10/01/2011 | Spot Bond | 2.6500 | 2.65 | 114.01631 | 114.01 | 0.00 |
| 10/01/2011 | Spot Bond | 7.9550 | 7.85 | 104.22090 | 104.74 | 0.00 |
| 11/01/2011 | Spot Bond | 7.9400 | 7.96 | 104.32060 | 104.22 | 0.00 |
| 10/01/2011 | Spot Bond | 8.1000 | 8.00 | 99.91959 | 100.48 | 0.00 |
| 11/01/2011 | Spot Bond | 8.0800 | 8.10 | 100.05648 | 99.92 | 0.00 |
| 10/01/2011 | Spot Bond | 6.8000 | 6.69 | 101.83412 | 102.13 | 0.00 |
| 11/01/2011 | Spot Bond | 6.7700 | 6.80 | 101.93384 | 101.83 | 0.00 |
| 10/01/2011 | Spot Bond | 8.1850 | 8.09 | 94.08499 | 94.67 | 0.00 |
| 11/01/2011 | Spot Bond | 8.1600 | 8.19 | 94.25681 | 94.08 | 0.00 |
| 10/01/2011 | Spot Bond | 8.2100 | 8.11 | 91.96696 | 92.59 | 0.00 |
| 11/01/2011 | Spot Bond | 8.1800 | 8.21 | 92.17892 | 91.97 | 0.00 |
| 11/01/2011 | Spot Bond | 8.2500 | 8.30 | 80.72086 | 80.31 | 0.00 |

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|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | Spot Bond | 8.2950 | 8.21 | 80.31061 | 81.08 | 0.00 |
| 10/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.19751 | 100.19 | 0.00 |
| 11/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.20473 | 100.20 | 0.00 |
| 10/01/2011 | Spot Bond | 2.1000 | 2.10 | 103.38823 | 103.38 | 0.00 |
| 11/01/2011 | Spot Bond | 2.1000 | 2.10 | 103.39410 | 103.39 | 0.00 |
| 10/01/2011 | Spot Bond | 2.6900 | 2.69 | 101.80988 | 101.80 | 0.00 |
| 11/01/2011 | Spot Bond | 2.7000 | 2.69 | 101.72200 | 101.81 | 0.00 |
| 10/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.67523 | 8.00 | 0.00 |
| 11/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.69532 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |