



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 13/09/2010 To: 15/09/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
14/09/2010	Spot Bond	15.6790	15.68	91.65269	83.34	0.00
15/09/2010	Spot Bond	15.6790	15.68	91.76768	83.34	0.00
14/09/2010	Spot Bond	6.1300	6.13	106.86918	106.85	0.00
15/09/2010	Spot Bond	6.0900	6.13	106.96066	106.87	0.00
13/09/2010	Spot Bond	6.1300	6.09	106.85135	106.87	0.00
14/09/2010	Spot Bond	7.1800	7.18	126.21084	126.19	0.00
15/09/2010	Spot Bond	7.1400	7.18	126.47623	126.21	0.00
13/09/2010	Spot Bond	7.1800	7.14	126.18625	126.35	0.00
14/09/2010	Spot Bond	7.8400	7.85	126.71115	126.58	0.00
15/09/2010	Spot Bond	7.7700	7.84	127.54122	126.71	0.00
13/09/2010	Spot Bond	7.8500	7.80	126.57785	127.14	0.00
13/09/2010	Spot Bond	1.4800	1.48	114.72505	114.72	0.00
15/09/2010	Spot Bond	1.4800	1.48	111.61979	114.73	0.00
14/09/2010	Spot Bond	1.4800	1.48	114.72967	114.73	0.00
13/09/2010	Spot Bond	2.6000	2.60	133.78973	133.78	0.00
15/09/2010	Spot Bond	2.6200	2.62	133.56408	133.54	0.00
14/09/2010	Spot Bond	2.6200	2.60	133.53559	133.79	0.00
14/09/2010	Spot Bond	7.0750	7.07	108.15341	108.17	0.00
15/09/2010	Spot Bond	7.0550	7.08	108.29015	108.15	0.00
13/09/2010	Spot Bond	7.0650	7.04	108.17049	108.26	0.00
13/09/2010	Spot Bond	2.5700	2.57	116.26763	116.26	0.00
15/09/2010	Spot Bond	2.5700	2.57	116.30008	116.28	0.00
14/09/2010	Spot Bond	2.5700	2.57	116.27574	116.27	0.00
14/09/2010	Spot Bond	7.6400	7.64	103.30317	103.28	0.00
15/09/2010	Spot Bond	7.6000	7.64	103.58545	103.30	0.00
13/09/2010	Spot Bond	7.6400	7.60	103.28176	103.51	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2010	Spot Bond	7.7550	7.76	103.37852	103.33	0.00
15/09/2010	Spot Bond	7.7100	7.76	103.71664	103.38	0.00
13/09/2010	Spot Bond	7.7600	7.71	103.32665	103.61	0.00
14/09/2010	Spot Bond	6.9350	6.93	102.94279	102.94	0.00
15/09/2010	Spot Bond	6.9000	6.94	103.10335	102.94	0.00
13/09/2010	Spot Bond	6.9300	6.91	102.93852	102.99	0.00
14/09/2010	Spot Bond	7.8200	7.83	97.52041	97.44	0.00
15/09/2010	Spot Bond	7.7700	7.82	97.90091	97.52	0.00
13/09/2010	Spot Bond	7.8300	7.79	97.43630	97.70	0.00
14/09/2010	Spot Bond	7.8550	7.85	95.31069	95.32	0.00
15/09/2010	Spot Bond	7.8100	7.86	92.30564	95.31	0.00
13/09/2010	Spot Bond	7.8500	7.81	95.32422	95.57	0.00
13/09/2010	Spot Bond	7.8100	7.76	85.73049	86.19	0.00
14/09/2010	Spot Bond	7.8050	7.81	85.79592	85.73	0.00
15/09/2010	Spot Bond	7.7300	7.81	83.44862	85.80	0.00
13/09/2010	Spot Bond	2.5800	2.57	101.48067	101.61	0.00
14/09/2010	Spot Bond	2.5800	2.58	101.48777	101.48	0.00
15/09/2010	Spot Bond	2.5800	2.58	100.21001	101.49	0.00
13/09/2010	Spot Bond	2.3500	2.35	101.20083	101.19	0.00
14/09/2010	Spot Bond	2.3500	2.35	101.20725	101.20	0.00
15/09/2010	Spot Bond	2.3500	2.35	101.22653	101.21	0.00
13/09/2010	Spot Bond	2.6400	2.64	101.42407	101.42	0.00
14/09/2010	Spot Bond	2.6400	2.64	101.43130	101.42	0.00
15/09/2010	Spot Bond	2.6400	2.64	101.45299	101.43	0.00
Grand Total:						0.00