



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For September 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	Spot Bond	15.6790	15.68	91.27046	83.34	0.00
03/09/2010	Spot Bond	15.6790	15.68	91.30860	83.34	0.00
01/09/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
02/09/2010	Spot Bond	6.2150	6.15	106.60745	106.65	0.00
03/09/2010	Spot Bond	6.2150	6.22	106.62547	106.61	0.00
01/09/2010	Spot Bond	6.1500	6.18	106.65354	106.57	0.00
03/09/2010	Spot Bond	7.2650	7.27	125.58414	125.56	0.00
02/09/2010	Spot Bond	7.2650	7.20	125.55979	125.85	0.00
01/09/2010	Spot Bond	7.2000	7.23	125.84786	132.37	0.00
03/09/2010	Spot Bond	8.0200	8.03	124.57028	124.44	0.00
02/09/2010	Spot Bond	8.0300	7.97	124.43913	125.04	0.00
01/09/2010	Spot Bond	7.9700	8.06	125.04078	124.02	0.00
03/09/2010	Spot Bond	1.5000	1.50	114.63440	114.63	0.00
01/09/2010	Spot Bond	1.4500	1.45	114.75958	114.75	0.00
02/09/2010	Spot Bond	1.5000	1.45	114.62972	114.76	0.00
03/09/2010	Spot Bond	2.6500	2.65	133.05524	133.05	0.00
01/09/2010	Spot Bond	2.5800	2.55	133.96016	134.33	0.00
02/09/2010	Spot Bond	2.6500	2.58	133.04567	133.96	0.00
03/09/2010	Spot Bond	7.1450	7.14	107.70458	107.70	0.00
02/09/2010	Spot Bond	7.1400	7.07	107.70277	107.97	0.00
01/09/2010	Spot Bond	7.0650	7.09	107.96548	107.81	0.00
03/09/2010	Spot Bond	2.6300	2.60	115.06715	115.63	0.00
01/09/2010	Spot Bond	2.5000	2.50	117.52958	117.51	0.00
02/09/2010	Spot Bond	2.6000	2.50	115.62503	117.53	0.00
03/09/2010	Spot Bond	7.7750	7.79	102.37883	102.30	0.00
02/09/2010	Spot Bond	7.7850	7.71	102.30346	102.72	0.00
01/09/2010	Spot Bond	7.7050	7.73	102.71659	106.63	0.00

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03/09/2010	Spot Bond	7.8800	7.89	102.42790	102.38	0.00
02/09/2010	Spot Bond	7.8850	7.81	102.37612	102.84	0.00
01/09/2010	Spot Bond	7.8050	7.83	102.83843	102.62	0.00
03/09/2010	Spot Bond	7.0600	7.05	102.40007	102.43	0.00
02/09/2010	Spot Bond	7.0450	6.95	102.42525	102.69	0.00
01/09/2010	Spot Bond	6.9500	6.97	102.68852	102.59	0.00
03/09/2010	Spot Bond	7.9500	7.96	96.51135	96.46	0.00
02/09/2010	Spot Bond	7.9550	7.88	96.45929	96.91	0.00
01/09/2010	Spot Bond	7.8800	7.93	96.91442	96.54	0.00
03/09/2010	Spot Bond	8.0200	8.02	94.02919	94.01	0.00
02/09/2010	Spot Bond	8.0200	7.96	94.00899	94.42	0.00
01/09/2010	Spot Bond	7.9550	7.99	94.42066	94.13	0.00
02/09/2010	Spot Bond	7.9950	7.95	83.84152	84.24	0.00
03/09/2010	Spot Bond	7.9900	8.00	83.90542	83.84	0.00
01/09/2010	Spot Bond	7.9500	8.04	84.23852	83.40	0.00
03/09/2010	Spot Bond	2.6700	2.65	100.16664	100.44	0.00
01/09/2010	Spot Bond	2.5600	2.58	101.69160	101.39	0.00
02/09/2010	Spot Bond	2.6500	2.56	100.43718	101.69	0.00
03/09/2010	Spot Bond	2.5000	2.42	100.26365	100.73	0.00
01/09/2010	Spot Bond	2.4200	2.45	100.72180	100.52	0.00
02/09/2010	Spot Bond	2.4200	2.42	100.72838	100.72	0.00
03/09/2010	Spot Bond	2.6800	2.68	100.97332	100.97	0.00
01/09/2010	Spot Bond	2.5700	2.57	102.04398	102.02	0.00
02/09/2010	Spot Bond	2.6800	2.57	100.96601	102.04	0.00
07/09/2010	Spot Bond	15.6790	15.68	91.38496	83.34	0.00
08/09/2010	Spot Bond	15.6790	15.68	91.49961	83.34	0.00
09/09/2010	Spot Bond	15.6790	15.68	91.53785	83.34	0.00
06/09/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
08/09/2010	Spot Bond	6.1500	6.17	106.77854	106.71	0.00
09/09/2010	Spot Bond	6.0600	6.15	106.88335	106.78	0.00
07/09/2010	Spot Bond	6.1700	6.22	106.70543	106.64	0.00
06/09/2010	Spot Bond	6.2200	6.22	106.63861	106.63	0.00
08/09/2010	Spot Bond	7.2000	7.22	126.01731	125.85	0.00
09/09/2010	Spot Bond	7.1100	7.20	126.47403	126.02	0.00
07/09/2010	Spot Bond	7.2200	7.27	125.84862	125.58	0.00
06/09/2010	Spot Bond	7.2700	7.27	125.58454	125.58	0.00
08/09/2010	Spot Bond	7.8800	7.93	126.17866	125.57	0.00

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09/09/2010	Spot Bond	7.8050	7.88	127.00580	126.18	0.00
07/09/2010	Spot Bond	7.9300	8.03	125.56903	124.49	0.00
06/09/2010	Spot Bond	8.0300	8.02	124.49267	124.57	0.00
09/09/2010	Spot Bond	1.4500	1.45	114.79583	114.79	0.00
08/09/2010	Spot Bond	1.4500	1.50	114.79130	114.64	0.00
06/09/2010	Spot Bond	1.5000	1.50	114.63908	114.63	0.00
07/09/2010	Spot Bond	1.5000	1.50	114.64377	114.64	0.00
09/09/2010	Spot Bond	2.6000	2.64	133.77085	133.23	0.00
08/09/2010	Spot Bond	2.6400	2.64	133.23444	133.21	0.00
06/09/2010	Spot Bond	2.6400	2.65	133.19626	133.06	0.00
07/09/2010	Spot Bond	2.6400	2.64	133.20581	133.20	0.00
08/09/2010	Spot Bond	7.1000	7.14	107.97712	107.76	0.00
09/09/2010	Spot Bond	6.9900	7.10	108.41245	107.98	0.00
07/09/2010	Spot Bond	7.1400	7.18	107.76472	107.61	0.00
06/09/2010	Spot Bond	7.1750	7.15	107.61238	107.70	0.00
09/09/2010	Spot Bond	2.5700	2.63	116.25140	115.11	0.00
08/09/2010	Spot Bond	2.6300	2.63	115.10823	115.08	0.00
06/09/2010	Spot Bond	2.6300	2.63	115.07536	115.07	0.00
07/09/2010	Spot Bond	2.6300	2.63	115.08358	115.08	0.00
08/09/2010	Spot Bond	7.6800	7.70	103.00034	102.86	0.00
09/09/2010	Spot Bond	7.6000	7.68	103.45782	103.00	0.00
07/09/2010	Spot Bond	7.6950	7.78	102.85543	102.37	0.00
06/09/2010	Spot Bond	7.7800	7.78	102.37298	102.38	0.00
08/09/2010	Spot Bond	7.7800	7.79	103.14072	103.02	0.00
09/09/2010	Spot Bond	7.7100	7.78	103.58809	103.14	0.00
07/09/2010	Spot Bond	7.7900	7.88	103.01550	102.45	0.00
06/09/2010	Spot Bond	7.8800	7.88	102.44953	102.43	0.00
08/09/2010	Spot Bond	6.9800	7.03	102.73318	102.53	0.00
09/09/2010	Spot Bond	6.8600	6.98	103.10815	102.73	0.00
07/09/2010	Spot Bond	7.0300	7.08	102.52750	102.36	0.00
06/09/2010	Spot Bond	7.0800	7.06	102.36017	102.40	0.00
08/09/2010	Spot Bond	7.8650	7.88	97.15235	97.00	0.00
09/09/2010	Spot Bond	7.8000	7.87	97.58723	97.15	0.00
07/09/2010	Spot Bond	7.8800	7.97	96.99587	96.44	0.00
06/09/2010	Spot Bond	7.9650	7.95	96.43705	96.51	0.00
08/09/2010	Spot Bond	7.8950	7.94	94.96218	94.60	0.00
09/09/2010	Spot Bond	7.8150	7.90	95.51977	94.96	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	Spot Bond	7.9400	8.02	94.60116	94.05	0.00
06/09/2010	Spot Bond	8.0200	8.02	94.04939	94.03	0.00
07/09/2010	Spot Bond	7.9050	8.00	84.72862	83.83	0.00
08/09/2010	Spot Bond	7.8450	7.91	85.34545	84.73	0.00
09/09/2010	Spot Bond	7.7650	7.85	86.12354	85.35	0.00
06/09/2010	Spot Bond	8.0000	7.99	83.83154	83.91	0.00
08/09/2010	Spot Bond	2.6700	2.67	100.20294	100.18	0.00
09/09/2010	Spot Bond	2.6000	2.67	101.18567	100.20	0.00
07/09/2010	Spot Bond	2.6700	2.67	100.18116	100.17	0.00
06/09/2010	Spot Bond	2.6700	2.67	100.17389	100.17	0.00
08/09/2010	Spot Bond	2.4500	2.50	100.59121	100.28	0.00
09/09/2010	Spot Bond	2.4000	2.45	100.89243	100.59	0.00
07/09/2010	Spot Bond	2.5000	2.50	100.27719	100.27	0.00
06/09/2010	Spot Bond	2.5000	2.50	100.27042	100.26	0.00
08/09/2010	Spot Bond	2.6800	2.68	101.00985	100.99	0.00
09/09/2010	Spot Bond	2.6800	2.68	101.01715	101.01	0.00
07/09/2010	Spot Bond	2.6800	2.68	100.98792	100.98	0.00
06/09/2010	Spot Bond	2.6800	2.68	100.98062	100.97	0.00
Grand Total:						0.00