



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
03/09/2010	Spot Bond	6.2150	6.22	106.62547	106.61	0.00
02/09/2010	Spot Bond	6.2150	6.15	106.60745	106.65	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
09/09/2010	Spot Bond	15.6790	15.68	91.53785	83.34	0.00
10/09/2010	Spot Bond	15.6790	15.68	91.57612	83.34	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
06/09/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
10/09/2010	Spot Bond	6.0900	6.06	106.87207	106.88	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
08/09/2010	Spot Bond	6.1500	6.17	106.77854	106.71	0.00
06/09/2010	Spot Bond	6.2200	6.22	106.63861	106.63	0.00
10/09/2010	Spot Bond	7.1400	7.11	126.35374	126.47	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2010	Spot Bond	7.2000	7.22	126.01731	125.85	0.00
06/09/2010	Spot Bond	7.2700	7.27	125.58454	125.58	0.00
10/09/2010	Spot Bond	7.7950	7.81	127.13966	127.01	0.00
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
08/09/2010	Spot Bond	7.8800	7.93	126.17866	125.57	0.00
06/09/2010	Spot Bond	8.0300	8.02	124.49267	124.57	0.00
10/09/2010	Spot Bond	1.4800	1.45	114.72042	114.80	0.00
08/09/2010	Spot Bond	1.4500	1.50	114.79130	114.64	0.00
09/09/2010	Spot Bond	1.4500	1.45	114.79583	114.79	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
10/09/2010	Spot Bond	2.6000	2.60	133.78029	133.77	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
10/09/2010	Spot Bond	7.0350	6.99	108.26298	108.41	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
08/09/2010	Spot Bond	7.1000	7.14	107.97712	107.76	0.00
06/09/2010	Spot Bond	7.1750	7.15	107.61238	107.70	0.00
10/09/2010	Spot Bond	2.5700	2.57	116.25952	116.25	0.00
08/09/2010	Spot Bond	2.6300	2.63	115.10823	115.08	0.00
09/09/2010	Spot Bond	2.5700	2.63	116.25140	115.11	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
10/09/2010	Spot Bond	7.5950	7.60	103.50613	103.46	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
08/09/2010	Spot Bond	7.6800	7.70	103.00034	102.86	0.00
06/09/2010	Spot Bond	7.7800	7.78	102.37298	102.38	0.00
10/09/2010	Spot Bond	7.7100	7.71	103.60951	103.59	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
08/09/2010	Spot Bond	7.7800	7.79	103.14072	103.02	0.00
06/09/2010	Spot Bond	7.8800	7.88	102.44953	102.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2010	Spot Bond	6.9050	6.86	102.99354	103.11	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
08/09/2010	Spot Bond	6.9800	7.03	102.73318	102.53	0.00
06/09/2010	Spot Bond	7.0800	7.06	102.36017	102.40	0.00
10/09/2010	Spot Bond	7.7850	7.80	97.70349	97.59	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
08/09/2010	Spot Bond	7.8650	7.88	97.15235	97.00	0.00
06/09/2010	Spot Bond	7.9650	7.95	96.43705	96.51	0.00
10/09/2010	Spot Bond	7.8100	7.82	95.57350	95.52	0.00
09/09/2010	Spot Bond	7.8150	7.90	95.51977	94.96	0.00
07/09/2010	Spot Bond	7.9400	8.02	94.60116	94.05	0.00
08/09/2010	Spot Bond	7.8950	7.94	94.96218	94.60	0.00
06/09/2010	Spot Bond	8.0200	8.02	94.04939	94.03	0.00
09/09/2010	Spot Bond	7.7650	7.85	86.12354	85.35	0.00
10/09/2010	Spot Bond	7.7600	7.77	86.18934	86.12	0.00
08/09/2010	Spot Bond	7.8450	7.91	85.34545	84.73	0.00
07/09/2010	Spot Bond	7.9050	8.00	84.72862	83.83	0.00
06/09/2010	Spot Bond	8.0000	7.99	83.83154	83.91	0.00
10/09/2010	Spot Bond	2.5700	2.60	101.61428	101.19	0.00
09/09/2010	Spot Bond	2.6000	2.67	101.18567	100.20	0.00
08/09/2010	Spot Bond	2.6700	2.67	100.20294	100.18	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
10/09/2010	Spot Bond	2.3500	2.40	101.19440	100.89	0.00
09/09/2010	Spot Bond	2.4000	2.45	100.89243	100.59	0.00
08/09/2010	Spot Bond	2.4500	2.50	100.59121	100.28	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
10/09/2010	Spot Bond	2.6400	2.68	101.41685	101.02	0.00
09/09/2010	Spot Bond	2.6800	2.68	101.01715	101.01	0.00
08/09/2010	Spot Bond	2.6800	2.68	101.00985	100.99	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
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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2010	Spot Bond	15.6790	15.68	91.80603	83.34	0.00
17/09/2010	Spot Bond	15.6790	15.68	91.84442	83.34	0.00
13/09/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
16/09/2010	Spot Bond	6.1900	6.09	106.88373	106.96	0.00
17/09/2010	Spot Bond	6.3000	6.19	106.79805	106.88	0.00
15/09/2010	Spot Bond	6.0900	6.13	106.96066	106.87	0.00
14/09/2010	Spot Bond	6.1300	6.13	106.86918	106.85	0.00
13/09/2010	Spot Bond	6.1300	6.09	106.85135	106.87	0.00
16/09/2010	Spot Bond	7.2400	7.14	126.02271	126.48	0.00
17/09/2010	Spot Bond	7.3500	7.24	125.52454	126.02	0.00
15/09/2010	Spot Bond	7.1400	7.18	126.47623	126.21	0.00
14/09/2010	Spot Bond	7.1800	7.18	126.21084	126.19	0.00
13/09/2010	Spot Bond	7.1800	7.14	126.18625	126.35	0.00
16/09/2010	Spot Bond	7.8850	7.77	126.33894	127.54	0.00
17/09/2010	Spot Bond	8.0650	7.89	124.47745	126.34	0.00
15/09/2010	Spot Bond	7.7700	7.84	127.54122	126.71	0.00
14/09/2010	Spot Bond	7.8400	7.85	126.71115	126.58	0.00
13/09/2010	Spot Bond	7.8500	7.80	126.57785	127.14	0.00
17/09/2010	Spot Bond	1.5000	1.48	111.57596	111.62	0.00
16/09/2010	Spot Bond	1.4800	1.48	111.62429	111.62	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	1.4800	1.48	114.72505	114.72	0.00
17/09/2010	Spot Bond	2.6200	2.62	133.58308	133.57	0.00
16/09/2010	Spot Bond	2.6200	2.62	133.57358	133.56	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
13/09/2010	Spot Bond	2.6000	2.60	133.78973	133.78	0.00
16/09/2010	Spot Bond	7.1700	7.06	107.88006	108.29	0.00
17/09/2010	Spot Bond	7.2650	7.17	107.54692	107.88	0.00
15/09/2010	Spot Bond	7.0550	7.08	108.29015	108.15	0.00
14/09/2010	Spot Bond	7.0750	7.07	108.15341	108.17	0.00
13/09/2010	Spot Bond	7.0650	7.04	108.17049	108.26	0.00
17/09/2010	Spot Bond	2.5700	2.57	116.31631	116.31	0.00
16/09/2010	Spot Bond	2.5700	2.57	116.30819	116.30	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

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13/09/2010	Spot Bond	2.5700	2.57	116.26763	116.26	0.00
16/09/2010	Spot Bond	7.7050	7.60	103.03572	103.59	0.00
17/09/2010	Spot Bond	7.8400	7.71	102.32898	103.04	0.00
15/09/2010	Spot Bond	7.6000	7.64	103.58545	103.30	0.00
14/09/2010	Spot Bond	7.6400	7.64	103.30317	103.28	0.00
13/09/2010	Spot Bond	7.6400	7.60	103.28176	103.51	0.00
16/09/2010	Spot Bond	7.8050	7.71	103.16164	103.72	0.00
17/09/2010	Spot Bond	7.9300	7.81	102.43121	103.16	0.00
15/09/2010	Spot Bond	7.7100	7.76	103.71664	103.38	0.00
14/09/2010	Spot Bond	7.7550	7.76	103.37852	103.33	0.00
13/09/2010	Spot Bond	7.7600	7.71	103.32665	103.61	0.00
16/09/2010	Spot Bond	7.0150	6.90	102.78355	103.10	0.00
17/09/2010	Spot Bond	7.0900	7.02	102.58276	102.78	0.00
15/09/2010	Spot Bond	6.9000	6.94	103.10335	102.94	0.00
14/09/2010	Spot Bond	6.9350	6.93	102.94279	102.94	0.00
13/09/2010	Spot Bond	6.9300	6.91	102.93852	102.99	0.00
16/09/2010	Spot Bond	7.8650	7.77	97.31541	97.90	0.00
17/09/2010	Spot Bond	8.0300	7.87	96.29534	97.32	0.00
15/09/2010	Spot Bond	7.7700	7.82	97.90091	97.52	0.00
14/09/2010	Spot Bond	7.8200	7.83	97.52041	97.44	0.00
13/09/2010	Spot Bond	7.8300	7.79	97.43630	97.70	0.00
16/09/2010	Spot Bond	7.8950	7.81	91.75446	92.31	0.00
17/09/2010	Spot Bond	8.0550	7.90	90.71239	91.75	0.00
15/09/2010	Spot Bond	7.8100	7.86	92.30564	95.31	0.00
14/09/2010	Spot Bond	7.8550	7.85	95.31069	95.32	0.00
13/09/2010	Spot Bond	7.8500	7.81	95.32422	95.57	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
16/09/2010	Spot Bond	7.8550	7.73	82.27580	83.45	0.00
17/09/2010	Spot Bond	8.0350	7.86	80.62580	82.28	0.00
13/09/2010	Spot Bond	7.8100	7.76	85.73049	86.19	0.00
15/09/2010	Spot Bond	2.5800	2.58	100.21001	101.49	0.00
16/09/2010	Spot Bond	2.5800	2.58	100.21703	100.21	0.00
17/09/2010	Spot Bond	2.5800	2.58	100.22404	100.22	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	2.3500	2.35	101.22653	101.21	0.00

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16/09/2010	Spot Bond	2.3500	2.35	101.23295	101.23	0.00
17/09/2010	Spot Bond	2.3500	2.35	101.23938	101.23	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	2.6400	2.64	101.45299	101.43	0.00
16/09/2010	Spot Bond	2.6400	2.64	101.46022	101.45	0.00
17/09/2010	Spot Bond	2.6700	2.64	101.17343	101.46	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
Grand Total:						0.00