



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 06/09/2010 To: 10/09/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
10/09/2010	Spot Bond	15.6790	15.68	91.57612	83.34	0.00
06/09/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
07/09/2010	Spot Bond	15.6790	15.68	91.38496	83.34	0.00
09/09/2010	Spot Bond	6.0600	6.15	106.88335	106.78	0.00
10/09/2010	Spot Bond	6.0900	6.06	106.87207	106.88	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
07/09/2010	Spot Bond	6.1700	6.22	106.70543	106.64	0.00
09/09/2010	Spot Bond	7.1100	7.20	126.47403	126.02	0.00
10/09/2010	Spot Bond	7.1400	7.11	126.35374	126.47	0.00
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
07/09/2010	Spot Bond	7.2200	7.27	125.84862	125.58	0.00
09/09/2010	Spot Bond	7.8050	7.88	127.00580	126.18	0.00
10/09/2010	Spot Bond	7.7950	7.81	127.13966	127.01	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
07/09/2010	Spot Bond	7.9300	8.03	125.56903	124.49	0.00
10/09/2010	Spot Bond	1.4800	1.45	114.72042	114.80	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
08/09/2010	Spot Bond	1.4500	1.50	114.79130	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

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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	2.6400	2.64	133.23444	133.21	0.00
09/09/2010	Spot Bond	6.9900	7.10	108.41245	107.98	0.00
10/09/2010	Spot Bond	7.0350	6.99	108.26298	108.41	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
07/09/2010	Spot Bond	7.1400	7.18	107.76472	107.61	0.00
10/09/2010	Spot Bond	2.5700	2.57	116.25952	116.25	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
08/09/2010	Spot Bond	2.6300	2.63	115.10823	115.08	0.00
09/09/2010	Spot Bond	7.6000	7.68	103.45782	103.00	0.00
10/09/2010	Spot Bond	7.5950	7.60	103.50613	103.46	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
07/09/2010	Spot Bond	7.6950	7.78	102.85543	102.37	0.00
09/09/2010	Spot Bond	7.7100	7.78	103.58809	103.14	0.00
10/09/2010	Spot Bond	7.7100	7.71	103.60951	103.59	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
07/09/2010	Spot Bond	7.7900	7.88	103.01550	102.45	0.00
09/09/2010	Spot Bond	6.8600	6.98	103.10815	102.73	0.00
10/09/2010	Spot Bond	6.9050	6.86	102.99354	103.11	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
07/09/2010	Spot Bond	7.0300	7.08	102.52750	102.36	0.00
09/09/2010	Spot Bond	7.8000	7.87	97.58723	97.15	0.00
10/09/2010	Spot Bond	7.7850	7.80	97.70349	97.59	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
07/09/2010	Spot Bond	7.8800	7.97	96.99587	96.44	0.00
09/09/2010	Spot Bond	7.8150	7.90	95.51977	94.96	0.00
10/09/2010	Spot Bond	7.8100	7.82	95.57350	95.52	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

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
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
10/09/2010	Spot Bond	7.7600	7.77	86.18934	86.12	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
09/09/2010	Spot Bond	2.6000	2.67	101.18567	100.20	0.00
10/09/2010	Spot Bond	2.5700	2.60	101.61428	101.19	0.00
06/09/2010	Spot Bond	2.6700	2.67	100.17389	100.17	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
09/09/2010	Spot Bond	2.4000	2.45	100.89243	100.59	0.00
10/09/2010	Spot Bond	2.3500	2.40	101.19440	100.89	0.00
06/09/2010	Spot Bond	2.5000	2.50	100.27042	100.26	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
09/09/2010	Spot Bond	2.6800	2.68	101.01715	101.01	0.00
10/09/2010	Spot Bond	2.6400	2.68	101.41685	101.02	0.00
06/09/2010	Spot Bond	2.6800	2.68	100.98062	100.97	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
Grand Total:						0.00