



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

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

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
10/01/2011	Spot Bond	5.8850	5.78	109.14839	109.20	0.00
10/01/2011	Spot Bond	7.3400	7.24	128.42959	128.85	0.00
10/01/2011	Spot Bond	8.3200	8.23	119.70638	120.63	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
10/01/2011	Spot Bond	7.1800	7.08	105.84658	106.18	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
10/01/2011	Spot Bond	8.1000	8.00	99.91959	100.48	0.00
10/01/2011	Spot Bond	6.8000	6.69	101.83412	102.13	0.00
10/01/2011	Spot Bond	8.1850	8.09	94.08499	94.67	0.00
10/01/2011	Spot Bond	8.2100	8.11	91.96696	92.59	0.00
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
10/01/2011	Spot Bond	2.1000	2.10	103.38823	103.38	0.00
10/01/2011	Spot Bond	2.6900	2.69	101.80988	101.80	0.00
10/01/2011	Spot Bond	8.0000	8.00	92.67523	8.00	0.00
Grand Total:						0.00