



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 20/09/2010 To: 22/09/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	Spot Bond	15.6790	15.68	91.88280	83.34	0.00
21/09/2010	Spot Bond	15.6790	15.68	92.03653	83.34	0.00
22/09/2010	Spot Bond	15.6790	15.68	92.07501	83.34	0.00
21/09/2010	Spot Bond	6.2400	6.31	106.94530	106.81	0.00
22/09/2010	Spot Bond	6.1450	6.24	107.05152	106.95	0.00
20/09/2010	Spot Bond	6.3100	6.30	106.80696	106.80	0.00
21/09/2010	Spot Bond	7.2900	7.36	125.93392	125.53	0.00
22/09/2010	Spot Bond	7.1950	7.29	126.41020	125.93	0.00
20/09/2010	Spot Bond	7.3550	7.35	125.52589	125.52	0.00
21/09/2010	Spot Bond	8.0100	8.07	125.18416	124.50	0.00
22/09/2010	Spot Bond	7.8850	8.01	126.52595	125.18	0.00
20/09/2010	Spot Bond	8.0650	8.07	124.50434	124.48	0.00
20/09/2010	Spot Bond	1.5200	1.50	111.52780	111.58	0.00
22/09/2010	Spot Bond	1.5500	1.55	111.47227	111.47	0.00
21/09/2010	Spot Bond	1.5500	1.52	111.46757	111.53	0.00
20/09/2010	Spot Bond	2.6200	2.62	133.59258	133.58	0.00
22/09/2010	Spot Bond	2.6100	2.62	133.77152	133.63	0.00
21/09/2010	Spot Bond	2.6200	2.62	133.63059	133.59	0.00
21/09/2010	Spot Bond	7.1850	7.24	107.94890	107.66	0.00
22/09/2010	Spot Bond	7.1100	7.19	108.24900	107.95	0.00
20/09/2010	Spot Bond	7.2400	7.27	107.66083	107.55	0.00
20/09/2010	Spot Bond	2.5700	2.57	116.32442	116.32	0.00
22/09/2010	Spot Bond	2.5700	2.57	116.36501	116.36	0.00
21/09/2010	Spot Bond	2.5700	2.57	116.35689	116.32	0.00
21/09/2010	Spot Bond	7.7600	7.84	102.86787	102.35	0.00
22/09/2010	Spot Bond	7.6450	7.76	103.51163	102.87	0.00
20/09/2010	Spot Bond	7.8400	7.84	102.35072	102.33	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2010	Spot Bond	7.8800	7.95	102.83969	102.36	0.00
22/09/2010	Spot Bond	7.7750	7.88	103.49409	102.84	0.00
20/09/2010	Spot Bond	7.9450	7.93	102.36323	102.43	0.00
21/09/2010	Spot Bond	6.9900	7.06	102.97238	102.70	0.00
22/09/2010	Spot Bond	6.9200	6.99	103.19680	102.97	0.00
20/09/2010	Spot Bond	7.0550	7.09	102.70473	102.58	0.00
21/09/2010	Spot Bond	7.9500	8.02	96.90059	96.38	0.00
22/09/2010	Spot Bond	7.8400	7.95	97.61706	96.90	0.00
20/09/2010	Spot Bond	8.0200	8.03	96.37858	96.30	0.00
21/09/2010	Spot Bond	7.9900	8.05	91.23930	90.76	0.00
22/09/2010	Spot Bond	7.8700	7.99	92.05759	91.24	0.00
20/09/2010	Spot Bond	8.0500	8.06	90.76490	90.71	0.00
20/09/2010	Spot Bond	8.0450	8.04	80.55211	80.63	0.00
21/09/2010	Spot Bond	8.0100	8.05	80.94096	80.55	0.00
22/09/2010	Spot Bond	7.8700	8.01	82.25612	80.94	0.00
20/09/2010	Spot Bond	2.6000	2.58	99.95061	100.22	0.00
21/09/2010	Spot Bond	2.6000	2.60	99.97883	99.95	0.00
22/09/2010	Spot Bond	2.6000	2.60	99.98588	99.98	0.00
20/09/2010	Spot Bond	2.3500	2.35	101.24581	101.24	0.00
21/09/2010	Spot Bond	2.3500	2.35	101.27152	101.25	0.00
22/09/2010	Spot Bond	2.3500	2.35	101.27795	101.27	0.00
20/09/2010	Spot Bond	2.6000	2.67	101.86817	101.17	0.00
21/09/2010	Spot Bond	2.6000	2.60	101.89678	101.87	0.00
22/09/2010	Spot Bond	2.6100	2.60	101.80549	101.90	0.00
Grand Total:						0.00