



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 18/10/2010 To: 20/10/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	Spot Bond	15.6790	15.68	92.81086	83.34	0.00
19/10/2010	Spot Bond	15.6790	15.68	92.84966	83.34	0.00
20/10/2010	Spot Bond	15.6790	15.68	89.60747	83.34	0.00
19/10/2010	Spot Bond	6.2500	6.13	107.39148	107.17	0.00
20/10/2010	Spot Bond	6.2500	6.13	107.44627	107.17	0.00
18/10/2010	Spot Bond	6.2500	6.13	107.37323	107.17	0.00
19/10/2010	Spot Bond	7.3000	7.18	126.51138	126.63	0.00
20/10/2010	Spot Bond	7.3000	7.18	126.58658	126.63	0.00
18/10/2010	Spot Bond	7.3000	7.18	126.48633	126.63	0.00
19/10/2010	Spot Bond	7.9750	7.83	126.22275	127.27	0.00
20/10/2010	Spot Bond	7.9750	7.83	126.30368	127.27	0.00
18/10/2010	Spot Bond	7.9750	7.83	126.19578	127.27	0.00
18/10/2010	Spot Bond	208.5770	208.31	6.21445	5.83	0.00
20/10/2010	Spot Bond	208.5770	208.31	6.31279	5.83	0.00
19/10/2010	Spot Bond	208.5770	208.31	6.23889	5.83	0.00
18/10/2010	Spot Bond	229.5910	229.53	4.22824	3.94	0.00
20/10/2010	Spot Bond	229.5910	229.53	4.29948	3.94	0.00
19/10/2010	Spot Bond	229.5910	229.53	4.24593	3.94	0.00
19/10/2010	Spot Bond	7.2400	7.12	108.26924	108.35	0.00
20/10/2010	Spot Bond	7.2400	7.12	108.33237	108.35	0.00
18/10/2010	Spot Bond	7.2400	7.12	108.24820	108.35	0.00
19/10/2010	Spot Bond	169.6640	169.34	3.22068	3.04	0.00
20/10/2010	Spot Bond	169.6640	169.34	3.25328	3.04	0.00
18/10/2010	Spot Bond	169.6640	169.34	3.20989	3.04	0.00
18/10/2010	Spot Bond	7.7100	7.59	103.65645	103.94	0.00
19/10/2010	Spot Bond	7.7100	7.59	103.67812	103.94	0.00
20/10/2010	Spot Bond	7.7100	7.59	103.74314	103.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	Spot Bond	7.8300	7.71	103.66118	104.02	0.00
19/10/2010	Spot Bond	7.8300	7.71	103.68294	104.02	0.00
20/10/2010	Spot Bond	7.8300	7.71	103.74823	104.02	0.00
18/10/2010	Spot Bond	7.0300	6.93	103.31978	103.28	0.00
19/10/2010	Spot Bond	7.0300	6.93	103.33919	103.28	0.00
20/10/2010	Spot Bond	7.0300	6.93	103.39741	103.28	0.00
18/10/2010	Spot Bond	7.9400	7.80	97.45726	97.99	0.00
19/10/2010	Spot Bond	7.9400	7.80	97.47788	97.99	0.00
20/10/2010	Spot Bond	7.9400	7.80	97.53977	97.99	0.00
18/10/2010	Spot Bond	7.9700	7.84	91.84356	92.38	0.00
19/10/2010	Spot Bond	7.9700	7.84	91.86327	92.38	0.00
20/10/2010	Spot Bond	7.9700	7.84	91.92246	92.38	0.00
19/10/2010	Spot Bond	7.9550	7.81	81.88418	82.93	0.00
20/10/2010	Spot Bond	7.9550	7.81	81.93684	82.93	0.00
18/10/2010	Spot Bond	7.9550	7.81	81.86664	82.93	0.00
18/10/2010	Spot Bond	125.0410	125.01	2.19916	2.10	0.00
20/10/2010	Spot Bond	125.0410	125.01	2.22276	2.10	0.00
19/10/2010	Spot Bond	125.0410	125.01	2.20504	2.10	0.00
18/10/2010	Spot Bond	101.8460	101.82	3.50485	3.38	0.00
20/10/2010	Spot Bond	101.8460	101.82	3.53636	3.38	0.00
19/10/2010	Spot Bond	101.8460	101.82	3.51270	3.38	0.00
19/10/2010	Spot Bond	2.6200	2.62	101.87997	101.75	0.00
20/10/2010	Spot Bond	2.6200	2.62	101.90160	101.75	0.00
18/10/2010	Spot Bond	2.6200	2.62	101.87277	101.75	0.00
Grand Total:						0.00