



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 25/10/2010 To: 27/10/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	Spot Bond	15.6790	15.68	89.71988	83.34	0.00
26/10/2010	Spot Bond	15.6790	15.68	89.75739	83.34	0.00
27/10/2010	Spot Bond	15.6790	15.68	89.86999	83.34	0.00
26/10/2010	Spot Bond	6.2500	6.13	107.51937	107.17	0.00
27/10/2010	Spot Bond	6.2500	6.13	107.57422	107.17	0.00
25/10/2010	Spot Bond	6.2500	6.13	107.50109	107.17	0.00
25/10/2010	Spot Bond	7.3000	7.18	126.66182	126.63	0.00
26/10/2010	Spot Bond	7.3000	7.18	126.68691	126.63	0.00
27/10/2010	Spot Bond	7.3000	7.18	126.76221	126.63	0.00
25/10/2010	Spot Bond	7.9750	7.83	126.38466	127.27	0.00
26/10/2010	Spot Bond	7.9750	7.83	126.41167	127.27	0.00
27/10/2010	Spot Bond	7.9750	7.83	126.49273	127.27	0.00
25/10/2010	Spot Bond	208.5770	208.31	6.38756	5.83	0.00
26/10/2010	Spot Bond	208.5770	208.31	6.41269	5.83	0.00
27/10/2010	Spot Bond	208.5770	208.31	6.48865	5.83	0.00
25/10/2010	Spot Bond	229.5910	229.53	4.35370	3.94	0.00
26/10/2010	Spot Bond	229.5910	229.53	4.37193	3.94	0.00
27/10/2010	Spot Bond	229.5910	229.53	4.42707	3.94	0.00
25/10/2010	Spot Bond	7.2400	7.12	108.39555	108.35	0.00
26/10/2010	Spot Bond	7.2400	7.12	108.41661	108.35	0.00
27/10/2010	Spot Bond	7.2400	7.12	108.47983	108.35	0.00
27/10/2010	Spot Bond	169.6640	169.34	3.33062	3.04	0.00
26/10/2010	Spot Bond	169.6640	169.34	3.29726	3.04	0.00
25/10/2010	Spot Bond	169.6640	169.34	3.28620	3.04	0.00
26/10/2010	Spot Bond	7.7100	7.59	103.82989	103.94	0.00
27/10/2010	Spot Bond	7.7100	7.59	103.89501	103.94	0.00
25/10/2010	Spot Bond	7.7100	7.59	103.80820	103.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2010	Spot Bond	7.8300	7.71	103.83537	104.02	0.00
27/10/2010	Spot Bond	7.8300	7.71	103.90075	104.02	0.00
25/10/2010	Spot Bond	7.8300	7.71	103.81358	104.02	0.00
26/10/2010	Spot Bond	7.0300	6.93	103.47508	103.28	0.00
27/10/2010	Spot Bond	7.0300	6.93	103.53339	103.28	0.00
25/10/2010	Spot Bond	7.0300	6.93	103.45566	103.28	0.00
26/10/2010	Spot Bond	7.9400	7.80	97.62236	97.99	0.00
27/10/2010	Spot Bond	7.9400	7.80	97.68435	97.99	0.00
25/10/2010	Spot Bond	7.9400	7.80	97.60171	97.99	0.00
26/10/2010	Spot Bond	7.9700	7.84	92.00144	92.38	0.00
27/10/2010	Spot Bond	7.9700	7.84	92.06072	92.38	0.00
25/10/2010	Spot Bond	7.9700	7.84	91.98169	92.38	0.00
25/10/2010	Spot Bond	7.9550	7.81	81.98954	82.93	0.00
26/10/2010	Spot Bond	7.9550	7.81	82.00712	82.93	0.00
27/10/2010	Spot Bond	7.9550	7.81	82.05986	82.93	0.00
25/10/2010	Spot Bond	125.0410	125.01	2.24062	2.10	0.00
26/10/2010	Spot Bond	125.0410	125.01	2.24662	2.10	0.00
27/10/2010	Spot Bond	125.0410	125.01	2.26467	2.10	0.00
25/10/2010	Spot Bond	101.8460	101.82	3.56017	3.38	0.00
26/10/2010	Spot Bond	101.8460	101.82	3.56815	3.38	0.00
27/10/2010	Spot Bond	101.8460	101.82	3.59217	3.38	0.00
27/10/2010	Spot Bond	2.6200	2.62	101.95206	101.75	0.00
26/10/2010	Spot Bond	2.6200	2.62	101.93043	101.75	0.00
25/10/2010	Spot Bond	2.6200	2.62	101.92322	101.75	0.00
Grand Total:						0.00