



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 10/05/2010 To: 11/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	Spot Bond	15.6790	15.68	83.93727	83.34	0.00
10/05/2010	Spot Bond	15.6790	15.68	83.90182	83.34	0.00
10/05/2010	Spot Bond	7.3600	7.36	104.18901	103.86	0.00
11/05/2010	Spot Bond	7.3600	7.36	104.20956	103.86	0.00
10/05/2010	Spot Bond	7.1600	7.36	109.70933	109.43	0.00
11/05/2010	Spot Bond	7.1400	7.16	109.75594	109.71	0.00
10/05/2010	Spot Bond	8.1050	8.30	125.14865	124.18	0.00
11/05/2010	Spot Bond	8.0850	8.11	125.27316	125.15	0.00
10/05/2010	Spot Bond	8.9750	9.15	117.14325	115.49	0.00
11/05/2010	Spot Bond	8.9300	8.98	117.59456	117.14	0.00
10/05/2010	Spot Bond	8.0700	8.28	105.99668	105.17	0.00
11/05/2010	Spot Bond	8.0500	8.07	106.09664	106.00	0.00
10/05/2010	Spot Bond	8.6850	8.88	98.97862	97.94	0.00
11/05/2010	Spot Bond	8.6700	8.69	99.08053	98.98	0.00
10/05/2010	Spot Bond	8.7700	8.96	98.54262	97.43	0.00
11/05/2010	Spot Bond	8.7400	8.77	98.73942	98.54	0.00
10/05/2010	Spot Bond	8.0550	8.25	100.69271	100.07	0.00
11/05/2010	Spot Bond	8.0350	8.06	100.77657	100.69	0.00
10/05/2010	Spot Bond	8.8200	9.01	92.26841	91.15	0.00
11/05/2010	Spot Bond	8.7800	8.82	92.53052	92.27	0.00
10/05/2010	Spot Bond	8.9050	9.08	85.95656	84.86	0.00
11/05/2010	Spot Bond	8.8650	8.91	86.22516	85.96	0.00
10/05/2010	Spot Bond	8.9000	9.07	74.07334	72.74	0.00
11/05/2010	Spot Bond	8.8650	8.90	74.36613	74.07	0.00
<b>Grand Total:</b>						<b>0.00</b>