



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 20/09/2010 To: 21/09/2010

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
20/09/2010	Spot Bond	6.3100	6.30	106.80696	106.80	0.00
21/09/2010	Spot Bond	6.2400	6.31	106.94530	106.81	0.00
20/09/2010	Spot Bond	7.3550	7.35	125.52589	125.52	0.00
21/09/2010	Spot Bond	7.2900	7.36	125.93392	125.53	0.00
20/09/2010	Spot Bond	8.0650	8.07	124.50434	124.48	0.00
21/09/2010	Spot Bond	8.0100	8.07	125.18416	124.50	0.00
20/09/2010	Spot Bond	1.5200	1.50	111.52780	111.58	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
21/09/2010	Spot Bond	2.6200	2.62	133.63059	133.59	0.00
20/09/2010	Spot Bond	7.2400	7.27	107.66083	107.55	0.00
21/09/2010	Spot Bond	7.1850	7.24	107.94890	107.66	0.00
20/09/2010	Spot Bond	2.5700	2.57	116.32442	116.32	0.00
21/09/2010	Spot Bond	2.5700	2.57	116.35689	116.32	0.00
20/09/2010	Spot Bond	7.8400	7.84	102.35072	102.33	0.00
21/09/2010	Spot Bond	7.7600	7.84	102.86787	102.35	0.00
20/09/2010	Spot Bond	7.9450	7.93	102.36323	102.43	0.00
21/09/2010	Spot Bond	7.8800	7.95	102.83969	102.36	0.00
20/09/2010	Spot Bond	7.0550	7.09	102.70473	102.58	0.00
21/09/2010	Spot Bond	6.9900	7.06	102.97238	102.70	0.00
20/09/2010	Spot Bond	8.0200	8.03	96.37858	96.30	0.00
21/09/2010	Spot Bond	7.9500	8.02	96.90059	96.38	0.00
20/09/2010	Spot Bond	8.0500	8.06	90.76490	90.71	0.00
21/09/2010	Spot Bond	7.9900	8.05	91.23930	90.76	0.00
20/09/2010	Spot Bond	8.0450	8.04	80.55211	80.63	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	8.0100	8.05	80.94096	80.55	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
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
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
Grand Total:						0.00