



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 08/11/2010 To: 12/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	Spot Bond	15.6790	15.68	90.28408	83.34	0.00
10/11/2010	Spot Bond	15.6790	15.68	90.39735	83.34	0.00
11/11/2010	Spot Bond	15.6790	15.68	90.43513	83.34	0.00
12/11/2010	Spot Bond	15.6790	15.68	90.47294	83.34	0.00
08/11/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
12/11/2010	Spot Bond	6.2500	6.13	107.86723	107.17	0.00
10/11/2010	Spot Bond	6.2500	6.13	107.83057	107.17	0.00
11/11/2010	Spot Bond	6.2500	6.13	107.84890	107.17	0.00
09/11/2010	Spot Bond	6.2500	6.13	107.77558	107.17	0.00
08/11/2010	Spot Bond	6.2500	6.13	107.75726	107.17	0.00
11/11/2010	Spot Bond	7.3000	7.18	127.13937	126.63	0.00
12/11/2010	Spot Bond	7.3000	7.18	127.16456	126.63	0.00
10/11/2010	Spot Bond	7.3000	7.18	127.11419	126.63	0.00
09/11/2010	Spot Bond	7.3000	7.18	127.03869	126.63	0.00
08/11/2010	Spot Bond	7.3000	7.18	127.01353	126.63	0.00
11/11/2010	Spot Bond	7.9750	7.83	126.89877	127.27	0.00
12/11/2010	Spot Bond	7.9750	7.83	126.92589	127.27	0.00
10/11/2010	Spot Bond	7.9750	7.83	126.87167	127.27	0.00
09/11/2010	Spot Bond	7.9750	7.83	126.79037	127.27	0.00
08/11/2010	Spot Bond	7.9750	7.83	126.76328	127.27	0.00
10/11/2010	Spot Bond	208.5770	208.31	6.85518	5.83	0.00
11/11/2010	Spot Bond	208.5770	208.31	6.88213	5.83	0.00
12/11/2010	Spot Bond	208.5770	208.31	6.90921	5.83	0.00
08/11/2010	Spot Bond	208.5770	208.31	6.74839	5.83	0.00
09/11/2010	Spot Bond	208.5770	208.31	6.77493	5.83	0.00
12/11/2010	Spot Bond	229.5910	229.53	4.73310	3.94	0.00
11/11/2010	Spot Bond	229.5910	229.53	4.71338	3.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	Spot Bond	229.5910	229.53	4.69373	3.94	0.00
08/11/2010	Spot Bond	229.5910	229.53	4.61594	3.94	0.00
09/11/2010	Spot Bond	229.5910	229.53	4.63526	3.94	0.00
11/11/2010	Spot Bond	7.2400	7.12	108.79649	108.35	0.00
12/11/2010	Spot Bond	7.2400	7.12	108.81763	108.35	0.00
10/11/2010	Spot Bond	7.2400	7.12	108.77534	108.35	0.00
09/11/2010	Spot Bond	7.2400	7.12	108.71195	108.35	0.00
08/11/2010	Spot Bond	7.2400	7.12	108.69083	108.35	0.00
10/11/2010	Spot Bond	169.6640	169.34	3.49088	3.04	0.00
11/11/2010	Spot Bond	169.6640	169.34	3.50262	3.04	0.00
12/11/2010	Spot Bond	169.6640	169.34	3.51439	3.04	0.00
08/11/2010	Spot Bond	169.6640	169.34	3.44432	3.04	0.00
09/11/2010	Spot Bond	169.6640	169.34	3.45590	3.04	0.00
09/11/2010	Spot Bond	7.7100	7.59	104.13412	103.94	0.00
10/11/2010	Spot Bond	7.7100	7.59	104.19943	103.94	0.00
11/11/2010	Spot Bond	7.7100	7.59	104.22120	103.94	0.00
12/11/2010	Spot Bond	7.7100	7.59	104.24298	103.94	0.00
08/11/2010	Spot Bond	7.7100	7.59	104.11236	103.94	0.00
09/11/2010	Spot Bond	7.8300	7.71	104.14087	104.02	0.00
10/11/2010	Spot Bond	7.8300	7.71	104.20646	104.02	0.00
11/11/2010	Spot Bond	7.8300	7.71	104.22833	104.02	0.00
12/11/2010	Spot Bond	7.8300	7.71	104.25020	104.02	0.00
08/11/2010	Spot Bond	7.8300	7.71	104.11902	104.02	0.00
09/11/2010	Spot Bond	7.0300	6.93	103.74743	103.28	0.00
10/11/2010	Spot Bond	7.0300	6.93	103.80589	103.28	0.00
11/11/2010	Spot Bond	7.0300	6.93	103.82538	103.28	0.00
12/11/2010	Spot Bond	7.0300	6.93	103.84487	103.28	0.00
08/11/2010	Spot Bond	7.0300	6.93	103.72796	103.28	0.00
09/11/2010	Spot Bond	7.9400	7.80	97.91197	97.99	0.00
10/11/2010	Spot Bond	7.9400	7.80	97.97414	97.99	0.00
11/11/2010	Spot Bond	7.9400	7.80	97.99487	97.99	0.00
12/11/2010	Spot Bond	7.9400	7.80	98.01561	97.99	0.00
08/11/2010	Spot Bond	7.9400	7.80	97.89125	97.99	0.00
09/11/2010	Spot Bond	7.9700	7.84	92.27841	92.38	0.00
10/11/2010	Spot Bond	7.9700	7.84	92.33786	92.38	0.00
11/11/2010	Spot Bond	7.9700	7.84	92.35769	92.38	0.00
12/11/2010	Spot Bond	7.9700	7.84	92.37752	92.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	Spot Bond	7.9700	7.84	92.25859	92.38	0.00
09/11/2010	Spot Bond	7.9550	7.81	82.25353	82.93	0.00
10/11/2010	Spot Bond	7.9550	7.81	82.30643	82.93	0.00
11/11/2010	Spot Bond	7.9550	7.81	82.32407	82.93	0.00
12/11/2010	Spot Bond	7.9550	7.81	82.34172	82.93	0.00
08/11/2010	Spot Bond	7.9550	7.81	82.23591	82.93	0.00
12/11/2010	Spot Bond	125.0410	125.01	2.36345	2.10	0.00
11/11/2010	Spot Bond	125.0410	125.01	2.35714	2.10	0.00
10/11/2010	Spot Bond	125.0410	125.01	2.35087	2.10	0.00
08/11/2010	Spot Bond	125.0410	125.01	2.32591	2.10	0.00
09/11/2010	Spot Bond	125.0410	125.01	2.33212	2.10	0.00
12/11/2010	Spot Bond	101.8460	101.82	3.72307	3.38	0.00
11/11/2010	Spot Bond	101.8460	101.82	3.71475	3.38	0.00
10/11/2010	Spot Bond	101.8460	101.82	3.70645	3.38	0.00
09/11/2010	Spot Bond	101.8460	101.82	3.68166	3.38	0.00
08/11/2010	Spot Bond	101.8460	101.82	3.67343	3.38	0.00
12/11/2010	Spot Bond	2.6200	2.62	102.06751	101.75	0.00
11/11/2010	Spot Bond	2.6200	2.62	102.06029	101.75	0.00
10/11/2010	Spot Bond	2.6200	2.62	102.05307	101.75	0.00
08/11/2010	Spot Bond	2.6200	2.62	102.02421	101.75	0.00
09/11/2010	Spot Bond	2.6200	2.62	102.03142	101.75	0.00
Grand Total:						0.00