



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 04/01/2010 To: 08/01/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2010	Spot Bond	15.6790	15.68	79.87104	77.34	0.00
07/01/2010	Spot Bond	15.6790	15.68	79.99055	77.34	0.00
06/01/2010	Spot Bond	15.6790	15.68	79.95713	77.34	0.00
05/01/2010	Spot Bond	15.6790	15.68	79.85694	77.34	0.00
04/01/2010	Spot Bond	15.6790	15.68	79.82357	77.34	0.00
08/01/2010	Spot Bond	7.3600	7.38	108.22137	106.98	0.00
07/01/2010	Spot Bond	7.3600	7.38	108.19976	106.98	0.00
06/01/2010	Spot Bond	7.3600	7.38	108.17817	106.98	0.00
05/01/2010	Spot Bond	7.3600	7.38	108.11339	106.98	0.00
04/01/2010	Spot Bond	7.3600	7.38	108.09180	106.98	0.00
08/01/2010	Spot Bond	7.7200	7.70	112.75520	112.76	0.00
07/01/2010	Spot Bond	7.7000	7.65	112.76337	112.82	0.00
06/01/2010	Spot Bond	7.6500	7.61	112.81943	112.82	0.00
05/01/2010	Spot Bond	7.6050	7.59	112.82132	112.82	0.00
04/01/2010	Spot Bond	7.5900	7.57	112.82213	112.84	0.00
08/01/2010	Spot Bond	8.5700	8.55	126.21897	126.29	0.00
07/01/2010	Spot Bond	8.5500	8.50	126.29017	126.54	0.00
06/01/2010	Spot Bond	8.4950	8.45	126.53791	126.68	0.00
05/01/2010	Spot Bond	8.4500	8.43	126.67818	126.75	0.00
04/01/2010	Spot Bond	8.4300	8.41	126.75055	126.82	0.00
08/01/2010	Spot Bond	9.2550	9.22	111.19647	111.49	0.00
07/01/2010	Spot Bond	9.2200	9.15	111.48950	112.11	0.00
06/01/2010	Spot Bond	9.1500	9.08	112.10749	112.68	0.00
05/01/2010	Spot Bond	9.0800	9.06	112.67627	112.84	0.00
04/01/2010	Spot Bond	9.0600	9.04	112.83597	113.00	0.00
08/01/2010	Spot Bond	8.6500	8.63	100.93771	101.01	0.00
07/01/2010	Spot Bond	8.6250	8.57	101.01336	101.21	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2010	Spot Bond	8.5700	8.53	101.20852	101.32	0.00
05/01/2010	Spot Bond	8.5250	8.51	101.31808	101.37	0.00
04/01/2010	Spot Bond	8.5050	8.48	101.37479	101.45	0.00
08/01/2010	Spot Bond	9.2400	9.21	97.35925	97.49	0.00
07/01/2010	Spot Bond	9.2100	9.16	97.49190	97.76	0.00
06/01/2010	Spot Bond	9.1550	9.11	97.75629	97.92	0.00
05/01/2010	Spot Bond	9.1100	9.09	97.92097	98.00	0.00
04/01/2010	Spot Bond	9.0900	9.07	98.00255	98.08	0.00
08/01/2010	Spot Bond	9.2400	9.21	93.06204	93.24	0.00
07/01/2010	Spot Bond	9.2050	9.15	93.23885	93.53	0.00
06/01/2010	Spot Bond	9.1500	9.10	93.53113	93.75	0.00
05/01/2010	Spot Bond	9.1000	9.08	93.75023	93.84	0.00
04/01/2010	Spot Bond	9.0800	9.06	93.84286	93.94	0.00
08/01/2010	Spot Bond	8.6950	8.68	95.98987	96.03	0.00
07/01/2010	Spot Bond	8.6750	8.62	96.03256	96.19	0.00
06/01/2010	Spot Bond	8.6200	8.58	96.18919	96.27	0.00
05/01/2010	Spot Bond	8.5750	8.56	96.26985	96.31	0.00
04/01/2010	Spot Bond	8.5550	8.54	96.31327	96.36	0.00
08/01/2010	Spot Bond	9.3400	9.31	86.56179	86.72	0.00
07/01/2010	Spot Bond	9.3100	9.25	86.71562	87.05	0.00
06/01/2010	Spot Bond	9.2500	9.19	87.04622	87.34	0.00
05/01/2010	Spot Bond	9.1900	9.17	87.33614	87.43	0.00
04/01/2010	Spot Bond	9.1700	9.15	87.43327	87.53	0.00
08/01/2010	Spot Bond	9.3300	9.30	84.22340	84.38	0.00
07/01/2010	Spot Bond	9.3000	9.24	84.38356	84.73	0.00
06/01/2010	Spot Bond	9.2400	9.19	84.72662	85.00	0.00
05/01/2010	Spot Bond	9.1850	9.16	84.99937	85.13	0.00
04/01/2010	Spot Bond	9.1600	9.14	85.13164	85.23	0.00
08/01/2010	Spot Bond	9.0300	8.99	74.04033	74.33	0.00
07/01/2010	Spot Bond	8.9900	8.91	74.33033	74.93	0.00
06/01/2010	Spot Bond	8.9100	8.82	74.93486	75.63	0.00
05/01/2010	Spot Bond	8.8150	8.80	75.63176	75.77	0.00
04/01/2010	Spot Bond	8.7950	8.77	75.77350	75.96	0.00
<b>Grand Total:</b>						<b>0.00</b>