



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 25/01/2010 To: 26/01/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2010	Spot Bond	15.6790	15.68	83.40934	77.34	0.00
25/01/2010	Spot Bond	15.6790	15.68	83.37372	77.34	0.00
26/01/2010	Spot Bond	7.3600	7.38	108.56764	106.98	0.00
25/01/2010	Spot Bond	7.3600	7.38	108.54598	106.98	0.00
26/01/2010	Spot Bond	7.7000	7.72	113.16418	113.11	0.00
25/01/2010	Spot Bond	7.7200	7.72	113.10967	113.09	0.00
26/01/2010	Spot Bond	8.5400	8.56	126.83759	126.71	0.00
25/01/2010	Spot Bond	8.5600	8.56	126.70848	126.68	0.00
26/01/2010	Spot Bond	9.2200	9.24	111.95983	111.75	0.00
25/01/2010	Spot Bond	9.2400	9.25	111.74891	111.68	0.00
26/01/2010	Spot Bond	8.6250	8.64	101.41251	101.33	0.00
25/01/2010	Spot Bond	8.6400	8.64	101.32992	101.31	0.00
26/01/2010	Spot Bond	9.1700	9.19	98.11390	97.99	0.00
25/01/2010	Spot Bond	9.1900	9.19	97.98506	97.96	0.00
26/01/2010	Spot Bond	9.1900	9.21	93.71714	93.58	0.00
25/01/2010	Spot Bond	9.2100	9.21	93.57991	93.56	0.00
26/01/2010	Spot Bond	8.6700	8.69	96.43127	96.34	0.00
25/01/2010	Spot Bond	8.6900	8.69	96.34434	96.34	0.00
26/01/2010	Spot Bond	9.3350	9.36	86.94015	86.80	0.00
25/01/2010	Spot Bond	9.3550	9.36	86.80184	86.78	0.00
26/01/2010	Spot Bond	9.3400	9.36	84.50149	84.39	0.00
25/01/2010	Spot Bond	9.3550	9.36	84.39013	84.37	0.00
26/01/2010	Spot Bond	9.1150	9.13	73.68113	73.59	0.00
25/01/2010	Spot Bond	9.1250	9.13	73.58757	73.57	0.00
<b>Grand Total:</b>						<b>0.00</b>