



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 10/08/2010 To: 13/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2010	Spot Bond	15.6790	15.68	90.43513	83.34	0.00
12/08/2010	Spot Bond	15.6790	15.68	90.47294	83.34	0.00
13/08/2010	Spot Bond	15.6790	15.68	90.51076	83.34	0.00
10/08/2010	Spot Bond	15.6790	15.68	90.32182	83.34	0.00
11/08/2010	Spot Bond	7.3600	7.36	106.17885	103.86	0.00
12/08/2010	Spot Bond	7.3600	7.36	106.20019	103.86	0.00
13/08/2010	Spot Bond	7.3600	7.36	106.22155	103.86	0.00
10/08/2010	Spot Bond	7.3600	7.36	106.11485	103.86	0.00
13/08/2010	Spot Bond	6.3700	6.36	112.57653	112.57	0.00
12/08/2010	Spot Bond	6.3600	6.45	112.56774	112.45	0.00
11/08/2010	Spot Bond	6.4500	6.55	112.45488	112.29	0.00
10/08/2010	Spot Bond	6.5500	6.54	112.29188	112.28	0.00
11/08/2010	Spot Bond	7.5000	7.60	130.60209	130.04	0.00
12/08/2010	Spot Bond	7.4100	7.50	131.06077	130.60	0.00
13/08/2010	Spot Bond	7.4200	7.41	131.03855	131.06	0.00
10/08/2010	Spot Bond	7.6000	7.59	130.04438	130.07	0.00
12/08/2010	Spot Bond	8.2700	8.43	121.40629	119.82	0.00
13/08/2010	Spot Bond	8.2750	8.27	121.38245	121.41	0.00
11/08/2010	Spot Bond	8.4250	8.52	119.82156	118.85	0.00
10/08/2010	Spot Bond	8.5150	8.49	118.84940	119.12	0.00
13/08/2010	Spot Bond	1.4800	1.45	114.59108	114.67	0.00
12/08/2010	Spot Bond	1.4500	1.44	114.66902	114.69	0.00
11/08/2010	Spot Bond	1.4400	1.44	114.69205	114.68	0.00
10/08/2010	Spot Bond	1.4400	1.44	114.67856	114.67	0.00
13/08/2010	Spot Bond	2.9100	2.91	129.47800	129.47	0.00
12/08/2010	Spot Bond	2.9100	2.91	129.46778	129.46	0.00
10/08/2010	Spot Bond	2.9100	2.93	129.42691	129.16	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2010	Spot Bond	2.9100	2.91	129.45756	129.43	0.00
12/08/2010	Spot Bond	7.3150	7.41	106.60524	106.23	0.00
13/08/2010	Spot Bond	7.3200	7.32	106.60726	106.61	0.00
11/08/2010	Spot Bond	7.4100	7.51	106.22535	105.79	0.00
10/08/2010	Spot Bond	7.5100	7.51	105.78516	105.78	0.00
13/08/2010	Spot Bond	2.8900	2.89	110.12400	110.12	0.00
12/08/2010	Spot Bond	2.8900	2.92	110.11537	109.57	0.00
11/08/2010	Spot Bond	2.9200	2.93	109.57245	109.37	0.00
10/08/2010	Spot Bond	2.9300	2.93	109.36901	109.36	0.00
12/08/2010	Spot Bond	7.9650	8.04	104.98381	104.56	0.00
13/08/2010	Spot Bond	7.9750	7.97	104.95230	104.98	0.00
11/08/2010	Spot Bond	8.0400	8.15	104.55860	103.93	0.00
10/08/2010	Spot Bond	8.1450	8.14	103.93020	103.93	0.00
12/08/2010	Spot Bond	8.0650	8.16	100.83970	100.25	0.00
13/08/2010	Spot Bond	8.0800	8.07	100.77191	100.84	0.00
11/08/2010	Spot Bond	8.1600	8.26	100.25210	99.59	0.00
10/08/2010	Spot Bond	8.2600	8.24	99.59480	99.69	0.00
12/08/2010	Spot Bond	7.1600	7.27	101.67577	101.33	0.00
13/08/2010	Spot Bond	7.1600	7.16	101.69521	101.68	0.00
11/08/2010	Spot Bond	7.2700	7.37	101.32688	100.97	0.00
10/08/2010	Spot Bond	7.3700	7.35	100.96895	101.01	0.00
12/08/2010	Spot Bond	8.1100	8.22	95.05393	94.35	0.00
13/08/2010	Spot Bond	8.1400	8.11	94.88689	95.05	0.00
11/08/2010	Spot Bond	8.2200	8.34	94.34773	93.54	0.00
10/08/2010	Spot Bond	8.3400	8.33	93.54466	93.59	0.00
12/08/2010	Spot Bond	8.2350	8.34	92.17160	91.47	0.00
13/08/2010	Spot Bond	8.2400	8.24	92.15938	92.17	0.00
11/08/2010	Spot Bond	8.3400	8.44	91.47086	90.80	0.00
10/08/2010	Spot Bond	8.4350	8.43	90.79950	90.84	0.00
11/08/2010	Spot Bond	8.4000	8.47	79.85757	79.25	0.00
12/08/2010	Spot Bond	8.2600	8.40	81.08720	79.86	0.00
13/08/2010	Spot Bond	8.2850	8.26	80.88655	81.09	0.00
10/08/2010	Spot Bond	8.4650	8.42	79.25128	79.62	0.00
12/08/2010	Spot Bond	2.9700	2.97	95.93816	95.93	0.00
13/08/2010	Spot Bond	2.9400	2.97	96.34371	95.94	0.00
11/08/2010	Spot Bond	2.9700	2.97	95.93043	95.91	0.00
10/08/2010	Spot Bond	2.9700	2.97	95.90725	95.90	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2010	Spot Bond	2.7300	2.73	98.76224	98.75	0.00
13/08/2010	Spot Bond	2.7300	2.73	98.76952	98.76	0.00
10/08/2010	Spot Bond	2.7300	2.73	98.73313	98.73	0.00
11/08/2010	Spot Bond	2.7300	2.73	98.75496	98.73	0.00
12/08/2010	Spot Bond	3.0000	3.00	97.71797	97.71	0.00
13/08/2010	Spot Bond	2.9600	3.00	98.10662	97.72	0.00
11/08/2010	Spot Bond	3.0000	3.00	97.71006	97.69	0.00
10/08/2010	Spot Bond	3.0000	3.00	97.68635	97.68	0.00
<b>Grand Total:</b>						<b>0.00</b>