



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 16/08/2010 To: 17/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
17/08/2010	Spot Bond	15.6790	15.68	90.58645	83.34	0.00
16/08/2010	Spot Bond	7.3600	7.36	106.24292	103.86	0.00
17/08/2010	Spot Bond	7.3600	7.36	106.26429	103.86	0.00
17/08/2010	Spot Bond	6.2500	6.35	112.73869	112.62	0.00
16/08/2010	Spot Bond	6.3500	6.37	112.61639	112.58	0.00
16/08/2010	Spot Bond	7.4000	7.42	131.16073	131.04	0.00
17/08/2010	Spot Bond	7.3000	7.40	131.66897	131.16	0.00
16/08/2010	Spot Bond	8.2350	8.28	121.81590	121.38	0.00
17/08/2010	Spot Bond	8.0650	8.24	123.59322	121.82	0.00
16/08/2010	Spot Bond	1.4800	1.48	114.59569	114.59	0.00
17/08/2010	Spot Bond	1.4800	1.48	114.60032	114.60	0.00
16/08/2010	Spot Bond	2.9100	2.91	129.48822	129.48	0.00
17/08/2010	Spot Bond	2.8400	2.91	130.39657	129.49	0.00
16/08/2010	Spot Bond	7.3100	7.32	106.66600	106.61	0.00
17/08/2010	Spot Bond	7.2250	7.31	107.00877	106.67	0.00
16/08/2010	Spot Bond	2.8900	2.89	110.13263	110.12	0.00
17/08/2010	Spot Bond	2.8700	2.89	110.49917	110.13	0.00
16/08/2010	Spot Bond	7.9450	7.98	105.13608	104.95	0.00
17/08/2010	Spot Bond	7.8300	7.95	105.78017	105.14	0.00
16/08/2010	Spot Bond	8.0600	8.08	100.91315	100.77	0.00
17/08/2010	Spot Bond	7.9350	8.06	101.68532	100.91	0.00
16/08/2010	Spot Bond	7.1800	7.16	101.65478	101.70	0.00
17/08/2010	Spot Bond	7.0950	7.18	101.92885	101.65	0.00
16/08/2010	Spot Bond	8.1200	8.14	95.03244	94.89	0.00
17/08/2010	Spot Bond	7.9800	8.12	95.93359	95.03	0.00
16/08/2010	Spot Bond	8.2200	8.24	92.30996	92.16	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	Spot Bond	8.0600	8.22	93.38098	92.31	0.00
16/08/2010	Spot Bond	8.2450	8.29	81.25468	80.89	0.00
17/08/2010	Spot Bond	8.0700	8.25	82.83442	81.25	0.00
16/08/2010	Spot Bond	2.9400	2.94	96.35139	96.34	0.00
17/08/2010	Spot Bond	2.8500	2.94	97.56418	96.35	0.00
16/08/2010	Spot Bond	2.7300	2.73	98.77680	98.77	0.00
17/08/2010	Spot Bond	2.7300	2.73	98.78408	98.78	0.00
16/08/2010	Spot Bond	2.9600	2.96	98.11445	98.11	0.00
17/08/2010	Spot Bond	2.9400	2.96	98.31321	98.11	0.00
Grand Total:						0.00