



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 16/08/2010 To: 19/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	Spot Bond	15.6790	15.68	90.58645	83.34	0.00
18/08/2010	Spot Bond	15.6790	15.68	90.70009	83.34	0.00
19/08/2010	Spot Bond	15.6790	15.68	90.73800	83.34	0.00
16/08/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
18/08/2010	Spot Bond	7.3600	7.36	99.83895	103.86	0.00
19/08/2010	Spot Bond	7.3600	7.36	99.85904	103.86	0.00
17/08/2010	Spot Bond	7.3600	7.36	106.26429	103.86	0.00
16/08/2010	Spot Bond	7.3600	7.36	106.24292	103.86	0.00
17/08/2010	Spot Bond	6.2500	6.35	112.73869	112.62	0.00
19/08/2010	Spot Bond	6.2700	6.24	106.30134	106.31	0.00
18/08/2010	Spot Bond	6.2400	6.25	106.31419	112.74	0.00
16/08/2010	Spot Bond	6.3500	6.37	112.61639	112.58	0.00
18/08/2010	Spot Bond	7.2900	7.30	131.79423	131.67	0.00
19/08/2010	Spot Bond	7.3200	7.29	131.67516	131.79	0.00
17/08/2010	Spot Bond	7.3000	7.40	131.66897	131.16	0.00
16/08/2010	Spot Bond	7.4000	7.42	131.16073	131.04	0.00
18/08/2010	Spot Bond	7.9950	8.07	124.40476	123.59	0.00
19/08/2010	Spot Bond	8.0000	8.00	124.37896	124.40	0.00
17/08/2010	Spot Bond	8.0650	8.24	123.59322	121.82	0.00
16/08/2010	Spot Bond	8.2350	8.28	121.81590	121.38	0.00
19/08/2010	Spot Bond	1.4800	1.48	114.61878	114.61	0.00
18/08/2010	Spot Bond	1.4800	1.48	114.61417	114.60	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
19/08/2010	Spot Bond	2.8450	2.85	130.37240	130.36	0.00
18/08/2010	Spot Bond	2.8450	2.84	130.36234	130.40	0.00
16/08/2010	Spot Bond	2.9100	2.91	129.48822	129.48	0.00

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17/08/2010	Spot Bond	2.8400	2.91	130.39657	129.49	0.00
18/08/2010	Spot Bond	7.2300	7.23	107.05210	107.01	0.00
19/08/2010	Spot Bond	7.2300	7.23	107.07288	107.05	0.00
17/08/2010	Spot Bond	7.2250	7.31	107.00877	106.67	0.00
16/08/2010	Spot Bond	7.3100	7.32	106.66600	106.61	0.00
19/08/2010	Spot Bond	2.8200	2.82	111.43450	111.43	0.00
18/08/2010	Spot Bond	2.8200	2.87	111.42598	110.50	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
18/08/2010	Spot Bond	7.8200	7.83	105.90068	105.78	0.00
19/08/2010	Spot Bond	7.8300	7.82	105.86852	105.90	0.00
17/08/2010	Spot Bond	7.8300	7.95	105.78017	105.14	0.00
16/08/2010	Spot Bond	7.9450	7.98	105.13608	104.95	0.00
18/08/2010	Spot Bond	7.9300	7.94	101.78034	101.69	0.00
19/08/2010	Spot Bond	7.9300	7.93	101.80197	101.78	0.00
17/08/2010	Spot Bond	7.9350	8.06	101.68532	100.91	0.00
16/08/2010	Spot Bond	8.0600	8.08	100.91315	100.77	0.00
18/08/2010	Spot Bond	7.1050	7.10	101.95686	101.93	0.00
19/08/2010	Spot Bond	7.1200	7.11	101.93137	101.96	0.00
17/08/2010	Spot Bond	7.0950	7.18	101.92885	101.65	0.00
16/08/2010	Spot Bond	7.1800	7.16	101.65478	101.70	0.00
18/08/2010	Spot Bond	7.9450	7.98	96.21647	95.93	0.00
19/08/2010	Spot Bond	7.9700	7.95	96.07847	96.22	0.00
17/08/2010	Spot Bond	7.9800	8.12	95.93359	95.03	0.00
16/08/2010	Spot Bond	8.1200	8.14	95.03244	94.89	0.00
18/08/2010	Spot Bond	7.9700	8.06	94.03922	93.38	0.00
19/08/2010	Spot Bond	7.9850	7.97	93.95934	94.04	0.00
17/08/2010	Spot Bond	8.0600	8.22	93.38098	92.31	0.00
16/08/2010	Spot Bond	8.2200	8.24	92.30996	92.16	0.00
17/08/2010	Spot Bond	8.0700	8.25	82.83442	81.25	0.00
18/08/2010	Spot Bond	8.0000	8.07	83.52667	82.83	0.00
19/08/2010	Spot Bond	8.0250	8.00	83.31561	83.53	0.00
16/08/2010	Spot Bond	8.2450	8.29	81.25468	80.89	0.00
18/08/2010	Spot Bond	2.8600	2.85	97.45208	97.56	0.00
19/08/2010	Spot Bond	2.8600	2.86	97.45963	97.45	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	Spot Bond	2.6900	2.73	99.03912	98.78	0.00
19/08/2010	Spot Bond	2.6900	2.69	99.04631	99.04	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
18/08/2010	Spot Bond	2.9400	2.94	98.33661	98.31	0.00
19/08/2010	Spot Bond	2.9400	2.94	98.34441	98.34	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
<b>Grand Total:</b>						<b>0.00</b>