



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 23/08/2010 To: 24/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	Spot Bond	15.6790	15.68	90.81387	83.34	0.00
24/08/2010	Spot Bond	15.6790	15.68	90.85184	83.34	0.00
23/08/2010	Spot Bond	7.3600	7.36	99.89928	103.86	0.00
24/08/2010	Spot Bond	7.3600	7.36	99.91940	103.86	0.00
24/08/2010	Spot Bond	6.2000	6.27	106.42572	106.34	0.00
23/08/2010	Spot Bond	6.2700	6.22	106.33702	106.37	0.00
23/08/2010	Spot Bond	7.3200	7.27	131.72662	131.94	0.00
24/08/2010	Spot Bond	7.2500	7.32	132.08983	131.73	0.00
23/08/2010	Spot Bond	7.9600	7.91	124.85273	125.35	0.00
24/08/2010	Spot Bond	7.8700	7.96	125.83301	124.85	0.00
23/08/2010	Spot Bond	1.4500	1.40	114.70976	114.84	0.00
24/08/2010	Spot Bond	1.4500	1.45	114.71429	114.71	0.00
23/08/2010	Spot Bond	2.7300	2.75	131.88217	131.61	0.00
24/08/2010	Spot Bond	2.7300	2.73	131.89194	131.88	0.00
23/08/2010	Spot Bond	7.2200	7.18	107.15225	107.28	0.00
24/08/2010	Spot Bond	7.1500	7.22	107.43799	107.15	0.00
23/08/2010	Spot Bond	2.7000	2.70	113.65163	113.64	0.00
24/08/2010	Spot Bond	2.6700	2.70	114.21850	113.65	0.00
23/08/2010	Spot Bond	7.8300	7.77	105.91273	106.22	0.00
24/08/2010	Spot Bond	7.7500	7.83	106.36930	105.91	0.00
23/08/2010	Spot Bond	7.9100	7.85	101.96585	102.31	0.00
24/08/2010	Spot Bond	7.8300	7.91	102.47161	101.97	0.00
23/08/2010	Spot Bond	7.1100	7.07	101.99998	102.10	0.00
24/08/2010	Spot Bond	7.0400	7.11	102.22844	102.00	0.00
23/08/2010	Spot Bond	7.9500	7.89	96.24591	96.61	0.00
24/08/2010	Spot Bond	7.8300	7.95	97.03043	96.25	0.00
23/08/2010	Spot Bond	7.9550	7.90	94.19955	94.55	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2010	Spot Bond	7.8750	7.96	94.75564	94.20	0.00
23/08/2010	Spot Bond	7.9850	7.94	83.71825	84.16	0.00
24/08/2010	Spot Bond	7.8950	7.99	84.57117	83.72	0.00
23/08/2010	Spot Bond	2.7300	2.75	99.24321	98.96	0.00
24/08/2010	Spot Bond	2.7200	2.73	99.38816	99.24	0.00
23/08/2010	Spot Bond	2.5800	2.58	99.70449	99.70	0.00
24/08/2010	Spot Bond	2.5800	2.58	99.71144	99.70	0.00
23/08/2010	Spot Bond	2.8300	2.87	99.41656	99.02	0.00
24/08/2010	Spot Bond	2.7500	2.83	100.20059	99.42	0.00
Grand Total:						0.00