



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 08/11/2010 To: 08/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
08/11/2010	Spot Bond	6.2500	6.13	107.75726	107.17	0.00
08/11/2010	Spot Bond	7.3000	7.18	127.01353	126.63	0.00
08/11/2010	Spot Bond	7.9750	7.83	126.76328	127.27	0.00
08/11/2010	Spot Bond	208.5770	208.31	6.74839	5.83	0.00
08/11/2010	Spot Bond	229.5910	229.53	4.61594	3.94	0.00
08/11/2010	Spot Bond	7.2400	7.12	108.69083	108.35	0.00
08/11/2010	Spot Bond	169.6640	169.34	3.44432	3.04	0.00
08/11/2010	Spot Bond	7.7100	7.59	104.11236	103.94	0.00
08/11/2010	Spot Bond	7.8300	7.71	104.11902	104.02	0.00
08/11/2010	Spot Bond	7.0300	6.93	103.72796	103.28	0.00
08/11/2010	Spot Bond	7.9400	7.80	97.89125	97.99	0.00
08/11/2010	Spot Bond	7.9700	7.84	92.25859	92.38	0.00
08/11/2010	Spot Bond	7.9550	7.81	82.23591	82.93	0.00
08/11/2010	Spot Bond	125.0410	125.01	2.32591	2.10	0.00
08/11/2010	Spot Bond	101.8460	101.82	3.67343	3.38	0.00
08/11/2010	Spot Bond	2.6200	2.62	102.02421	101.75	0.00
<b>Grand Total:</b>						<b>0.00</b>