



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 15/02/2010 To: 19/02/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2010	Spot Bond	15.6790	15.68	84.34097	77.34	0.00
18/02/2010	Spot Bond	15.6790	15.68	84.30495	77.34	0.00
17/02/2010	Spot Bond	15.6790	15.68	84.26893	77.34	0.00
16/02/2010	Spot Bond	15.6790	15.68	84.16100	77.34	0.00
15/02/2010	Spot Bond	15.6790	15.68	84.12506	77.34	0.00
19/02/2010	Spot Bond	7.3600	7.38	102.63790	106.98	0.00
18/02/2010	Spot Bond	7.3600	7.38	102.61741	106.98	0.00
17/02/2010	Spot Bond	7.3600	7.38	102.59692	106.98	0.00
16/02/2010	Spot Bond	7.3600	7.38	102.53549	106.98	0.00
15/02/2010	Spot Bond	7.3600	7.38	102.51502	106.98	0.00
19/02/2010	Spot Bond	7.4000	7.43	107.72817	107.66	0.00
18/02/2010	Spot Bond	7.4300	7.42	107.66209	107.66	0.00
17/02/2010	Spot Bond	7.4200	7.48	107.65524	107.51	0.00
16/02/2010	Spot Bond	7.4750	7.51	107.50821	107.43	0.00
15/02/2010	Spot Bond	7.5100	7.50	107.43417	113.91	0.00
19/02/2010	Spot Bond	8.2500	8.28	129.04328	128.86	0.00
18/02/2010	Spot Bond	8.2800	8.26	128.86424	128.96	0.00
17/02/2010	Spot Bond	8.2550	8.32	128.96059	128.55	0.00
16/02/2010	Spot Bond	8.3200	8.35	128.54849	128.37	0.00
15/02/2010	Spot Bond	8.3500	8.34	128.36954	128.39	0.00
19/02/2010	Spot Bond	9.1100	9.15	113.69674	113.30	0.00
18/02/2010	Spot Bond	9.1500	9.06	113.29865	114.11	0.00
17/02/2010	Spot Bond	9.0600	9.09	114.10658	113.79	0.00
16/02/2010	Spot Bond	9.0850	9.14	113.79012	113.30	0.00
15/02/2010	Spot Bond	9.1350	9.12	113.29818	113.41	0.00
19/02/2010	Spot Bond	8.2750	8.31	103.39958	103.24	0.00
18/02/2010	Spot Bond	8.3100	8.30	103.23810	103.25	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2010	Spot Bond	8.3000	8.38	103.25455	102.87	0.00
16/02/2010	Spot Bond	8.3800	8.41	102.86904	102.73	0.00
15/02/2010	Spot Bond	8.4100	8.40	102.72746	102.76	0.00
19/02/2010	Spot Bond	8.8400	8.89	100.48209	100.19	0.00
18/02/2010	Spot Bond	8.8900	8.88	100.19267	100.22	0.00
17/02/2010	Spot Bond	8.8800	8.95	100.22163	99.81	0.00
16/02/2010	Spot Bond	8.9450	8.99	99.80523	99.57	0.00
15/02/2010	Spot Bond	8.9850	8.98	99.56998	99.60	0.00
19/02/2010	Spot Bond	8.8600	8.91	96.22003	95.91	0.00
18/02/2010	Spot Bond	8.9100	8.90	95.90606	95.97	0.00
17/02/2010	Spot Bond	8.8950	8.97	95.97030	95.50	0.00
16/02/2010	Spot Bond	8.9650	9.01	95.49515	95.24	0.00
15/02/2010	Spot Bond	9.0050	8.99	95.24091	95.30	0.00
19/02/2010	Spot Bond	8.2900	8.33	98.23417	98.08	0.00
18/02/2010	Spot Bond	8.3300	8.32	98.08346	98.09	0.00
17/02/2010	Spot Bond	8.3200	8.40	98.09352	97.79	0.00
16/02/2010	Spot Bond	8.3950	8.43	97.78593	97.67	0.00
15/02/2010	Spot Bond	8.4250	8.42	97.66733	97.66	0.00
19/02/2010	Spot Bond	9.0650	9.11	89.09702	88.81	0.00
18/02/2010	Spot Bond	9.1100	9.05	88.80835	89.14	0.00
17/02/2010	Spot Bond	9.0500	9.09	89.14259	88.84	0.00
16/02/2010	Spot Bond	9.0900	9.15	88.83952	88.49	0.00
15/02/2010	Spot Bond	9.1450	9.14	88.49214	88.50	0.00
19/02/2010	Spot Bond	9.0700	9.12	86.69458	86.37	0.00
18/02/2010	Spot Bond	9.1200	9.07	86.36643	86.68	0.00
17/02/2010	Spot Bond	9.0650	9.10	86.68314	86.40	0.00
16/02/2010	Spot Bond	9.1000	9.14	86.40453	86.14	0.00
15/02/2010	Spot Bond	9.1400	9.13	86.13821	86.18	0.00
19/02/2010	Spot Bond	9.1000	9.14	74.26521	73.95	0.00
18/02/2010	Spot Bond	9.1400	9.02	73.94510	74.88	0.00
17/02/2010	Spot Bond	9.0150	8.89	74.87761	75.79	0.00
16/02/2010	Spot Bond	8.8900	8.96	75.79494	75.27	0.00
15/02/2010	Spot Bond	8.9550	8.94	75.26886	75.37	0.00
<b>Grand Total:</b>						<b>0.00</b>