



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 08/03/2010 To: 09/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	Spot Bond	15.6790	15.68	84.91944	77.34	0.00
08/03/2010	Spot Bond	15.6790	15.68	84.88317	77.34	0.00
09/03/2010	Spot Bond	7.3600	7.38	102.93010	106.98	0.00
08/03/2010	Spot Bond	7.3600	7.38	102.91005	106.98	0.00
09/03/2010	Spot Bond	7.4400	7.39	108.01292	108.06	0.00
08/03/2010	Spot Bond	7.3900	7.35	108.06356	108.11	0.00
09/03/2010	Spot Bond	8.2500	8.20	122.75972	122.98	0.00
08/03/2010	Spot Bond	8.2000	8.17	122.98130	123.13	0.00
09/03/2010	Spot Bond	9.0700	9.04	114.51446	114.77	0.00
08/03/2010	Spot Bond	9.0400	9.00	114.76651	115.11	0.00
09/03/2010	Spot Bond	8.2700	8.22	103.78841	103.96	0.00
08/03/2010	Spot Bond	8.2200	8.19	103.96207	104.08	0.00
09/03/2010	Spot Bond	8.7650	8.74	97.14301	97.25	0.00
08/03/2010	Spot Bond	8.7400	8.71	97.25317	97.42	0.00
09/03/2010	Spot Bond	8.8200	8.78	96.82028	97.06	0.00
08/03/2010	Spot Bond	8.7750	8.74	97.06027	97.24	0.00
09/03/2010	Spot Bond	8.3000	8.25	98.55561	98.69	0.00
08/03/2010	Spot Bond	8.2500	8.22	98.69303	98.78	0.00
09/03/2010	Spot Bond	8.9900	8.95	89.89278	90.14	0.00
08/03/2010	Spot Bond	8.9450	8.91	90.13997	90.33	0.00
09/03/2010	Spot Bond	9.0300	8.98	87.27943	87.60	0.00
08/03/2010	Spot Bond	8.9750	8.94	87.59833	87.79	0.00
09/03/2010	Spot Bond	9.0100	8.99	75.24327	75.42	0.00
08/03/2010	Spot Bond	8.9850	8.95	75.41780	75.71	0.00
<b>Grand Total:</b>						<b>0.00</b>