



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 30/08/2010 To: 01/09/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	Spot Bond	15.6790	15.68	91.07994	83.34	0.00
31/08/2010	Spot Bond	15.6790	15.68	91.11801	83.34	0.00
01/09/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
31/08/2010	Spot Bond	7.3600	7.36	102.78037	103.86	0.00
30/08/2010	Spot Bond	7.3600	7.36	102.76021	103.86	0.00
30/08/2010	Spot Bond	6.1700	6.11	106.56223	106.60	0.00
31/08/2010	Spot Bond	6.1800	6.17	106.57017	106.56	0.00
01/09/2010	Spot Bond	6.1500	6.18	106.65354	106.57	0.00
31/08/2010	Spot Bond	7.2300	7.23	132.36517	132.36	0.00
01/09/2010	Spot Bond	7.2000	7.23	125.84786	132.37	0.00
30/08/2010	Spot Bond	7.2250	7.18	132.36373	132.56	0.00
31/08/2010	Spot Bond	8.0600	8.03	124.01956	124.36	0.00
01/09/2010	Spot Bond	7.9700	8.06	125.04078	124.02	0.00
30/08/2010	Spot Bond	8.0250	7.95	124.35757	125.17	0.00
01/09/2010	Spot Bond	1.4500	1.45	114.75958	114.75	0.00
31/08/2010	Spot Bond	1.4500	1.45	114.74599	114.74	0.00
30/08/2010	Spot Bond	1.4500	1.45	114.74146	114.74	0.00
01/09/2010	Spot Bond	2.5800	2.55	133.96016	134.33	0.00
31/08/2010	Spot Bond	2.5500	2.54	134.33072	134.45	0.00
30/08/2010	Spot Bond	2.5400	2.54	134.45467	134.45	0.00
31/08/2010	Spot Bond	7.0900	7.08	107.80933	107.83	0.00
01/09/2010	Spot Bond	7.0650	7.09	107.96548	107.81	0.00
30/08/2010	Spot Bond	7.0800	7.04	107.82671	107.96	0.00
01/09/2010	Spot Bond	2.5000	2.50	117.52958	117.51	0.00
31/08/2010	Spot Bond	2.5000	2.50	117.50564	117.50	0.00
30/08/2010	Spot Bond	2.5000	2.50	117.49767	117.49	0.00
31/08/2010	Spot Bond	7.7300	7.73	106.63201	106.64	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	Spot Bond	7.7050	7.73	102.71659	106.63	0.00
30/08/2010	Spot Bond	7.7250	7.68	106.63725	106.86	0.00
31/08/2010	Spot Bond	7.8300	7.83	102.62226	102.60	0.00
01/09/2010	Spot Bond	7.8050	7.83	102.83843	102.62	0.00
30/08/2010	Spot Bond	7.8300	7.78	102.60072	102.88	0.00
31/08/2010	Spot Bond	6.9650	6.96	102.58657	102.60	0.00
01/09/2010	Spot Bond	6.9500	6.97	102.68852	102.59	0.00
30/08/2010	Spot Bond	6.9550	6.93	102.59736	102.65	0.00
31/08/2010	Spot Bond	7.9300	7.92	96.53581	96.58	0.00
01/09/2010	Spot Bond	7.8800	7.93	96.91442	96.54	0.00
30/08/2010	Spot Bond	7.9200	7.86	96.57884	96.94	0.00
31/08/2010	Spot Bond	7.9900	7.98	94.12732	94.21	0.00
01/09/2010	Spot Bond	7.9550	7.99	94.42066	94.13	0.00
30/08/2010	Spot Bond	7.9750	7.92	94.20695	94.55	0.00
30/08/2010	Spot Bond	8.0000	7.92	83.70587	84.43	0.00
31/08/2010	Spot Bond	8.0350	8.00	83.40364	83.71	0.00
01/09/2010	Spot Bond	7.9500	8.04	84.23852	83.40	0.00
31/08/2010	Spot Bond	2.5800	2.58	101.38830	101.38	0.00
01/09/2010	Spot Bond	2.5600	2.58	101.69160	101.39	0.00
30/08/2010	Spot Bond	2.5800	2.60	101.38120	101.09	0.00
31/08/2010	Spot Bond	2.4500	2.45	100.52467	100.52	0.00
01/09/2010	Spot Bond	2.4200	2.45	100.72180	100.52	0.00
30/08/2010	Spot Bond	2.4500	2.45	100.51802	100.51	0.00
31/08/2010	Spot Bond	2.5700	2.57	102.02274	102.02	0.00
01/09/2010	Spot Bond	2.5700	2.57	102.04398	102.02	0.00
30/08/2010	Spot Bond	2.5700	2.57	102.01566	102.01	0.00
<b>Grand Total:</b>						<b>0.00</b>