



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For August 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2010	Spot Bond	15.6790	15.68	90.28408	83.34	0.00
04/08/2010	Spot Bond	15.6790	15.68	90.20866	83.34	0.00
05/08/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
02/08/2010	Spot Bond	15.6790	15.68	90.02035	83.34	0.00
03/08/2010	Spot Bond	15.6790	15.68	90.05798	83.34	0.00
06/08/2010	Spot Bond	7.3600	7.36	106.09353	103.86	0.00
04/08/2010	Spot Bond	7.3600	7.36	106.05093	103.86	0.00
05/08/2010	Spot Bond	7.3600	7.36	106.07223	103.86	0.00
03/08/2010	Spot Bond	7.3600	7.36	105.96581	103.86	0.00
02/08/2010	Spot Bond	7.3600	7.36	105.94456	103.86	0.00
06/08/2010	Spot Bond	6.5400	6.58	112.28272	112.22	0.00
05/08/2010	Spot Bond	6.5800	6.59	112.22098	112.19	0.00
04/08/2010	Spot Bond	6.5900	6.56	112.19068	112.15	0.00
02/08/2010	Spot Bond	6.5400	6.53	112.14536	112.14	0.00
03/08/2010	Spot Bond	6.5550	6.54	112.14896	112.15	0.00
06/08/2010	Spot Bond	7.5900	7.63	130.06589	129.85	0.00
04/08/2010	Spot Bond	7.6400	7.61	129.77396	129.84	0.00
05/08/2010	Spot Bond	7.6300	7.64	129.84819	129.77	0.00
02/08/2010	Spot Bond	7.5900	7.58	129.88170	129.90	0.00
03/08/2010	Spot Bond	7.6050	7.59	129.83601	129.88	0.00
06/08/2010	Spot Bond	8.4850	8.53	119.11829	118.65	0.00
05/08/2010	Spot Bond	8.5300	8.51	118.64766	118.82	0.00
04/08/2010	Spot Bond	8.5100	8.45	118.81745	119.30	0.00
02/08/2010	Spot Bond	8.4500	8.44	119.27603	119.35	0.00
03/08/2010	Spot Bond	8.4500	8.45	119.30301	119.28	0.00
06/08/2010	Spot Bond	1.4400	1.44	114.67406	114.67	0.00
05/08/2010	Spot Bond	1.4400	1.44	114.66957	114.67	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	Spot Bond	1.4400	1.44	114.66507	114.65	0.00
03/08/2010	Spot Bond	1.4400	1.45	114.64709	114.61	0.00
02/08/2010	Spot Bond	1.4500	1.42	114.61471	114.69	0.00
04/08/2010	Spot Bond	2.9200	2.92	129.26834	129.23	0.00
06/08/2010	Spot Bond	2.9300	2.92	129.16110	129.28	0.00
05/08/2010	Spot Bond	2.9200	2.92	129.27858	129.27	0.00
02/08/2010	Spot Bond	2.9400	2.97	128.96153	128.57	0.00
03/08/2010	Spot Bond	2.9200	2.94	129.22739	128.96	0.00
06/08/2010	Spot Bond	7.5050	7.56	105.78267	105.57	0.00
04/08/2010	Spot Bond	7.5700	7.54	105.49557	105.54	0.00
05/08/2010	Spot Bond	7.5550	7.57	105.57332	105.50	0.00
02/08/2010	Spot Bond	7.5200	7.51	105.57707	105.59	0.00
03/08/2010	Spot Bond	7.5350	7.52	105.54179	105.58	0.00
06/08/2010	Spot Bond	2.9300	2.93	109.36032	109.35	0.00
05/08/2010	Spot Bond	2.9300	2.93	109.35162	109.34	0.00
04/08/2010	Spot Bond	2.9300	2.93	109.34293	109.31	0.00
03/08/2010	Spot Bond	2.9300	2.93	109.30818	109.30	0.00
02/08/2010	Spot Bond	2.9300	3.03	109.29949	107.54	0.00
06/08/2010	Spot Bond	8.1400	8.19	103.93430	103.67	0.00
04/08/2010	Spot Bond	8.1800	8.14	103.67621	103.83	0.00
05/08/2010	Spot Bond	8.1850	8.18	103.67222	103.68	0.00
02/08/2010	Spot Bond	8.0900	8.08	104.04416	104.08	0.00
03/08/2010	Spot Bond	8.1350	8.09	103.82588	104.04	0.00
06/08/2010	Spot Bond	8.2400	8.29	99.69077	99.37	0.00
05/08/2010	Spot Bond	8.2900	8.29	99.37409	99.38	0.00
04/08/2010	Spot Bond	8.2850	8.23	99.38146	99.62	0.00
02/08/2010	Spot Bond	8.2000	8.19	99.77380	99.81	0.00
03/08/2010	Spot Bond	8.2300	8.20	99.61803	99.77	0.00
06/08/2010	Spot Bond	7.3500	7.42	101.00884	100.78	0.00
04/08/2010	Spot Bond	7.4500	7.42	100.67051	100.70	0.00
05/08/2010	Spot Bond	7.4200	7.45	100.77995	100.67	0.00
02/08/2010	Spot Bond	7.4000	7.39	100.72024	100.73	0.00
03/08/2010	Spot Bond	7.4150	7.40	100.69520	100.72	0.00
06/08/2010	Spot Bond	8.3300	8.38	93.58537	93.26	0.00
05/08/2010	Spot Bond	8.3800	8.36	93.25767	93.39	0.00
04/08/2010	Spot Bond	8.3550	8.29	93.39021	93.71	0.00
02/08/2010	Spot Bond	8.2800	8.26	93.74879	93.85	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	Spot Bond	8.2900	8.28	93.70765	93.75	0.00
06/08/2010	Spot Bond	8.4250	8.48	90.84298	90.47	0.00
04/08/2010	Spot Bond	8.4500	8.40	90.64215	90.88	0.00
05/08/2010	Spot Bond	8.4800	8.45	90.47132	90.64	0.00
02/08/2010	Spot Bond	8.3800	8.37	90.98865	91.06	0.00
03/08/2010	Spot Bond	8.4000	8.38	90.88051	90.99	0.00
06/08/2010	Spot Bond	8.4200	8.47	79.61513	79.22	0.00
05/08/2010	Spot Bond	8.4650	8.47	79.21539	79.20	0.00
04/08/2010	Spot Bond	8.4650	8.41	79.19744	79.59	0.00
02/08/2010	Spot Bond	8.4100	8.40	79.57492	79.64	0.00
03/08/2010	Spot Bond	8.4100	8.41	79.59282	79.57	0.00
06/08/2010	Spot Bond	2.9700	2.99	95.89952	95.63	0.00
05/08/2010	Spot Bond	2.9900	2.99	95.62747	95.62	0.00
04/08/2010	Spot Bond	2.9900	3.00	95.61970	95.46	0.00
03/08/2010	Spot Bond	3.0000	3.00	95.45678	95.45	0.00
02/08/2010	Spot Bond	3.0000	3.03	95.44902	95.05	0.00
04/08/2010	Spot Bond	2.7500	2.75	98.59436	98.57	0.00
06/08/2010	Spot Bond	2.7300	2.75	98.72586	98.60	0.00
05/08/2010	Spot Bond	2.7500	2.75	98.60168	98.59	0.00
02/08/2010	Spot Bond	2.7500	2.78	98.55779	98.37	0.00
03/08/2010	Spot Bond	2.7500	2.75	98.56511	98.56	0.00
06/08/2010	Spot Bond	3.0000	3.01	97.67844	97.58	0.00
05/08/2010	Spot Bond	3.0100	3.01	97.57549	97.57	0.00
04/08/2010	Spot Bond	3.0100	3.03	97.56757	97.35	0.00
03/08/2010	Spot Bond	3.0300	3.03	97.34594	97.34	0.00
02/08/2010	Spot Bond	3.0300	3.03	97.33797	97.33	0.00
12/08/2010	Spot Bond	15.6790	15.68	90.47294	83.34	0.00
13/08/2010	Spot Bond	15.6790	15.68	90.51076	83.34	0.00
10/08/2010	Spot Bond	15.6790	15.68	90.32182	83.34	0.00
11/08/2010	Spot Bond	15.6790	15.68	90.43513	83.34	0.00
12/08/2010	Spot Bond	7.3600	7.36	106.20019	103.86	0.00
13/08/2010	Spot Bond	7.3600	7.36	106.22155	103.86	0.00
10/08/2010	Spot Bond	7.3600	7.36	106.11485	103.86	0.00
11/08/2010	Spot Bond	7.3600	7.36	106.17885	103.86	0.00
13/08/2010	Spot Bond	6.3700	6.36	112.57653	112.57	0.00
12/08/2010	Spot Bond	6.3600	6.45	112.56774	112.45	0.00
11/08/2010	Spot Bond	6.4500	6.55	112.45488	112.29	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	Spot Bond	6.5500	6.54	112.29188	112.28	0.00
13/08/2010	Spot Bond	7.4200	7.41	131.03855	131.06	0.00
12/08/2010	Spot Bond	7.4100	7.50	131.06077	130.60	0.00
10/08/2010	Spot Bond	7.6000	7.59	130.04438	130.07	0.00
11/08/2010	Spot Bond	7.5000	7.60	130.60209	130.04	0.00
13/08/2010	Spot Bond	8.2750	8.27	121.38245	121.41	0.00
12/08/2010	Spot Bond	8.2700	8.43	121.40629	119.82	0.00
10/08/2010	Spot Bond	8.5150	8.49	118.84940	119.12	0.00
11/08/2010	Spot Bond	8.4250	8.52	119.82156	118.85	0.00
13/08/2010	Spot Bond	1.4800	1.45	114.59108	114.67	0.00
10/08/2010	Spot Bond	1.4400	1.44	114.67856	114.67	0.00
12/08/2010	Spot Bond	1.4500	1.44	114.66902	114.69	0.00
11/08/2010	Spot Bond	1.4400	1.44	114.69205	114.68	0.00
13/08/2010	Spot Bond	2.9100	2.91	129.47800	129.47	0.00
12/08/2010	Spot Bond	2.9100	2.91	129.46778	129.46	0.00
11/08/2010	Spot Bond	2.9100	2.91	129.45756	129.43	0.00
10/08/2010	Spot Bond	2.9100	2.93	129.42691	129.16	0.00
13/08/2010	Spot Bond	7.3200	7.32	106.60726	106.61	0.00
12/08/2010	Spot Bond	7.3150	7.41	106.60524	106.23	0.00
10/08/2010	Spot Bond	7.5100	7.51	105.78516	105.78	0.00
11/08/2010	Spot Bond	7.4100	7.51	106.22535	105.79	0.00
13/08/2010	Spot Bond	2.8900	2.89	110.12400	110.12	0.00
12/08/2010	Spot Bond	2.8900	2.92	110.11537	109.57	0.00
11/08/2010	Spot Bond	2.9200	2.93	109.57245	109.37	0.00
10/08/2010	Spot Bond	2.9300	2.93	109.36901	109.36	0.00
13/08/2010	Spot Bond	7.9750	7.97	104.95230	104.98	0.00
12/08/2010	Spot Bond	7.9650	8.04	104.98381	104.56	0.00
10/08/2010	Spot Bond	8.1450	8.14	103.93020	103.93	0.00
11/08/2010	Spot Bond	8.0400	8.15	104.55860	103.93	0.00
13/08/2010	Spot Bond	8.0800	8.07	100.77191	100.84	0.00
12/08/2010	Spot Bond	8.0650	8.16	100.83970	100.25	0.00
11/08/2010	Spot Bond	8.1600	8.26	100.25210	99.59	0.00
10/08/2010	Spot Bond	8.2600	8.24	99.59480	99.69	0.00
13/08/2010	Spot Bond	7.1600	7.16	101.69521	101.68	0.00
12/08/2010	Spot Bond	7.1600	7.27	101.67577	101.33	0.00
10/08/2010	Spot Bond	7.3700	7.35	100.96895	101.01	0.00
11/08/2010	Spot Bond	7.2700	7.37	101.32688	100.97	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	Spot Bond	8.1400	8.11	94.88689	95.05	0.00
12/08/2010	Spot Bond	8.1100	8.22	95.05393	94.35	0.00
11/08/2010	Spot Bond	8.2200	8.34	94.34773	93.54	0.00
10/08/2010	Spot Bond	8.3400	8.33	93.54466	93.59	0.00
13/08/2010	Spot Bond	8.2400	8.24	92.15938	92.17	0.00
12/08/2010	Spot Bond	8.2350	8.34	92.17160	91.47	0.00
10/08/2010	Spot Bond	8.4350	8.43	90.79950	90.84	0.00
11/08/2010	Spot Bond	8.3400	8.44	91.47086	90.80	0.00
12/08/2010	Spot Bond	8.2600	8.40	81.08720	79.86	0.00
13/08/2010	Spot Bond	8.2850	8.26	80.88655	81.09	0.00
10/08/2010	Spot Bond	8.4650	8.42	79.25128	79.62	0.00
11/08/2010	Spot Bond	8.4000	8.47	79.85757	79.25	0.00
13/08/2010	Spot Bond	2.9400	2.97	96.34371	95.94	0.00
10/08/2010	Spot Bond	2.9700	2.97	95.90725	95.90	0.00
12/08/2010	Spot Bond	2.9700	2.97	95.93816	95.93	0.00
11/08/2010	Spot Bond	2.9700	2.97	95.93043	95.91	0.00
13/08/2010	Spot Bond	2.7300	2.73	98.76952	98.76	0.00
12/08/2010	Spot Bond	2.7300	2.73	98.76224	98.75	0.00
11/08/2010	Spot Bond	2.7300	2.73	98.75496	98.73	0.00
10/08/2010	Spot Bond	2.7300	2.73	98.73313	98.73	0.00
13/08/2010	Spot Bond	2.9600	3.00	98.10662	97.72	0.00
10/08/2010	Spot Bond	3.0000	3.00	97.68635	97.68	0.00
12/08/2010	Spot Bond	3.0000	3.00	97.71797	97.71	0.00
11/08/2010	Spot Bond	3.0000	3.00	97.71006	97.69	0.00
16/08/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
16/08/2010	Spot Bond	7.3600	7.36	106.24292	103.86	0.00
16/08/2010	Spot Bond	6.3500	6.37	112.61639	112.58	0.00
16/08/2010	Spot Bond	7.4000	7.42	131.16073	131.04	0.00
16/08/2010	Spot Bond	8.2350	8.28	121.81590	121.38	0.00
16/08/2010	Spot Bond	1.4800	1.48	114.59569	114.59	0.00
16/08/2010	Spot Bond	2.9100	2.91	129.48822	129.48	0.00
16/08/2010	Spot Bond	7.3100	7.32	106.66600	106.61	0.00
16/08/2010	Spot Bond	2.8900	2.89	110.13263	110.12	0.00
16/08/2010	Spot Bond	7.9450	7.98	105.13608	104.95	0.00
16/08/2010	Spot Bond	8.0600	8.08	100.91315	100.77	0.00
16/08/2010	Spot Bond	7.1800	7.16	101.65478	101.70	0.00
16/08/2010	Spot Bond	8.1200	8.14	95.03244	94.89	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	Spot Bond	8.2200	8.24	92.30996	92.16	0.00
16/08/2010	Spot Bond	8.2450	8.29	81.25468	80.89	0.00
16/08/2010	Spot Bond	2.9400	2.94	96.35139	96.34	0.00
16/08/2010	Spot Bond	2.7300	2.73	98.77680	98.77	0.00
16/08/2010	Spot Bond	2.9600	2.96	98.11445	98.11	0.00
Grand Total:						0.00