



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 08/02/2010 To: 12/02/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2010	Spot Bond	15.6790	15.68	84.08913	77.34	0.00
11/02/2010	Spot Bond	15.6790	15.68	84.05321	77.34	0.00
10/02/2010	Spot Bond	15.6790	15.68	84.01731	77.34	0.00
09/02/2010	Spot Bond	15.6790	15.68	83.90970	77.34	0.00
08/02/2010	Spot Bond	15.6790	15.68	83.87386	77.34	0.00
12/02/2010	Spot Bond	7.3600	7.38	108.98029	106.98	0.00
11/02/2010	Spot Bond	7.3600	7.38	108.95854	106.98	0.00
10/02/2010	Spot Bond	7.3600	7.38	108.93678	106.98	0.00
09/02/2010	Spot Bond	7.3600	7.38	108.87155	106.98	0.00
08/02/2010	Spot Bond	7.3600	7.38	108.84982	106.98	0.00
12/02/2010	Spot Bond	7.5000	7.53	113.91271	113.85	0.00
11/02/2010	Spot Bond	7.5250	7.53	113.85206	113.83	0.00
10/02/2010	Spot Bond	7.5250	7.52	113.82882	113.77	0.00
09/02/2010	Spot Bond	7.5200	7.53	113.76671	113.73	0.00
08/02/2010	Spot Bond	7.5300	7.54	113.72839	113.70	0.00
12/02/2010	Spot Bond	8.3400	8.37	128.39054	128.24	0.00
11/02/2010	Spot Bond	8.3650	8.37	128.23655	128.18	0.00
10/02/2010	Spot Bond	8.3700	8.36	128.18253	128.15	0.00
09/02/2010	Spot Bond	8.3600	8.36	128.14552	128.12	1,000,000.00
08/02/2010	Spot Bond	8.3600	8.37	128.11653	128.06	1,000,000.00
12/02/2010	Spot Bond	9.1200	9.14	113.40934	113.24	0.00
11/02/2010	Spot Bond	9.1350	9.14	113.24259	113.17	0.00
10/02/2010	Spot Bond	9.1400	9.10	113.16854	113.46	0.00
09/02/2010	Spot Bond	9.1000	9.11	113.45625	113.38	0.00
08/02/2010	Spot Bond	9.1050	9.12	113.38203	113.26	0.00
12/02/2010	Spot Bond	8.3950	8.43	102.76341	102.62	0.00
11/02/2010	Spot Bond	8.4250	8.44	102.62181	102.56	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2010	Spot Bond	8.4350	8.43	102.55910	102.53	0.00
09/02/2010	Spot Bond	8.4250	8.43	102.52879	102.49	0.00
08/02/2010	Spot Bond	8.4300	8.44	102.48579	102.44	0.00
12/02/2010	Spot Bond	8.9750	9.00	99.59854	99.44	0.00
11/02/2010	Spot Bond	9.0000	9.01	99.44257	99.39	0.00
10/02/2010	Spot Bond	9.0050	8.98	99.39205	99.45	0.00
09/02/2010	Spot Bond	8.9800	8.98	99.45143	99.43	0.00
08/02/2010	Spot Bond	8.9800	8.99	99.42731	99.35	0.00
12/02/2010	Spot Bond	8.9900	9.02	95.30451	95.14	0.00
11/02/2010	Spot Bond	9.0150	9.02	95.13712	95.09	0.00
10/02/2010	Spot Bond	9.0200	9.01	95.08523	95.07	0.00
09/02/2010	Spot Bond	9.0100	9.01	95.07384	95.05	0.00
08/02/2010	Spot Bond	9.0100	9.03	95.05084	94.94	0.00
12/02/2010	Spot Bond	8.4200	8.45	97.66113	97.54	0.00
11/02/2010	Spot Bond	8.4500	8.46	97.54248	97.49	0.00
10/02/2010	Spot Bond	8.4600	8.46	97.48806	97.42	0.00
09/02/2010	Spot Bond	8.4600	8.48	97.42113	97.33	0.00
08/02/2010	Spot Bond	8.4800	8.49	97.33447	97.28	0.00
12/02/2010	Spot Bond	9.1400	9.17	88.49983	88.33	0.00
11/02/2010	Spot Bond	9.1650	9.17	88.33041	88.28	0.00
10/02/2010	Spot Bond	9.1700	9.16	88.27906	88.30	0.00
09/02/2010	Spot Bond	9.1550	9.16	88.30201	88.25	0.00
08/02/2010	Spot Bond	9.1600	9.17	88.25066	88.17	0.00
12/02/2010	Spot Bond	9.1300	9.16	86.17829	86.00	0.00
11/02/2010	Spot Bond	9.1550	9.16	86.00421	85.95	0.00
10/02/2010	Spot Bond	9.1600	9.15	85.95250	85.98	0.00
09/02/2010	Spot Bond	9.1450	9.15	85.98081	85.96	0.00
08/02/2010	Spot Bond	9.1450	9.16	85.95969	85.88	0.00
12/02/2010	Spot Bond	8.9400	8.98	75.36746	75.04	0.00
11/02/2010	Spot Bond	8.9800	8.98	75.03880	75.02	0.00
10/02/2010	Spot Bond	8.9800	8.95	75.02069	75.20	0.00
09/02/2010	Spot Bond	8.9500	8.96	75.19912	75.14	0.00
08/02/2010	Spot Bond	8.9550	8.97	75.14216	75.05	0.00
Grand Total:						2,000,000.00