



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 22/02/2010 To: 26/02/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2010	Spot Bond	15.6790	15.68	84.59356	77.34	0.00
25/02/2010	Spot Bond	15.6790	15.68	84.55744	77.34	0.00
24/02/2010	Spot Bond	15.6790	15.68	84.52131	77.34	0.00
23/02/2010	Spot Bond	15.6790	15.68	84.41306	77.34	0.00
22/02/2010	Spot Bond	15.6790	15.68	84.37701	77.34	0.00
26/02/2010	Spot Bond	7.3600	7.38	102.74988	106.98	0.00
25/02/2010	Spot Bond	7.3600	7.38	102.72989	106.98	0.00
24/02/2010	Spot Bond	7.3600	7.38	109.20910	106.98	0.00
23/02/2010	Spot Bond	7.3600	7.38	102.67890	106.98	0.00
22/02/2010	Spot Bond	7.3600	7.38	102.65840	106.98	0.00
26/02/2010	Spot Bond	7.3200	7.38	107.99567	107.89	0.00
25/02/2010	Spot Bond	7.3800	7.41	107.88660	107.82	0.00
24/02/2010	Spot Bond	7.4100	7.48	107.82133	107.65	0.00
23/02/2010	Spot Bond	7.4800	7.41	107.65352	107.74	0.00
22/02/2010	Spot Bond	7.4100	7.40	107.73503	107.73	0.00
26/02/2010	Spot Bond	8.1700	8.23	129.64541	129.32	0.00
25/02/2010	Spot Bond	8.2300	8.26	129.31626	129.14	0.00
24/02/2010	Spot Bond	8.2600	8.33	129.13749	128.73	0.00
23/02/2010	Spot Bond	8.3250	8.26	128.72635	129.02	0.00
22/02/2010	Spot Bond	8.2600	8.25	129.02205	129.04	0.00
26/02/2010	Spot Bond	8.9800	9.07	115.10713	114.24	0.00
25/02/2010	Spot Bond	9.0700	9.10	114.23574	113.93	0.00
24/02/2010	Spot Bond	9.1000	9.15	113.92877	113.38	0.00
23/02/2010	Spot Bond	9.1500	9.12	113.38223	113.63	0.00
22/02/2010	Spot Bond	9.1200	9.11	113.63184	113.70	0.00
26/02/2010	Spot Bond	8.1900	8.25	103.89691	103.64	0.00
25/02/2010	Spot Bond	8.2500	8.28	103.63659	103.51	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	Spot Bond	8.2750	8.35	103.51481	103.15	0.00
23/02/2010	Spot Bond	8.3500	8.28	103.14966	103.40	0.00
22/02/2010	Spot Bond	8.2800	8.28	103.40284	103.40	0.00
26/02/2010	Spot Bond	8.7300	8.80	101.23625	100.84	0.00
25/02/2010	Spot Bond	8.8000	8.84	100.83887	100.60	0.00
24/02/2010	Spot Bond	8.8400	8.92	100.60222	100.13	0.00
23/02/2010	Spot Bond	8.9150	8.85	100.13266	100.45	0.00
22/02/2010	Spot Bond	8.8500	8.84	100.45298	100.48	0.00
26/02/2010	Spot Bond	8.7700	8.84	96.90656	96.47	0.00
25/02/2010	Spot Bond	8.8400	8.87	96.47421	96.31	0.00
24/02/2010	Spot Bond	8.8650	8.93	96.30556	95.86	0.00
23/02/2010	Spot Bond	8.9300	8.87	95.85895	96.18	0.00
22/02/2010	Spot Bond	8.8700	8.86	96.18467	96.22	0.00
26/02/2010	Spot Bond	8.2200	8.29	98.61319	98.37	0.00
25/02/2010	Spot Bond	8.2900	8.32	98.36652	98.25	0.00
24/02/2010	Spot Bond	8.3200	8.39	98.24827	97.97	0.00
23/02/2010	Spot Bond	8.3850	8.30	97.97355	98.22	0.00
22/02/2010	Spot Bond	8.3000	8.29	98.22407	98.23	0.00
26/02/2010	Spot Bond	8.9450	9.02	89.96581	89.50	0.00
25/02/2010	Spot Bond	9.0200	9.06	89.49567	89.27	0.00
24/02/2010	Spot Bond	9.0550	9.13	89.26559	88.79	0.00
23/02/2010	Spot Bond	9.1250	9.07	88.78526	89.09	0.00
22/02/2010	Spot Bond	9.0700	9.07	89.08915	89.10	0.00
26/02/2010	Spot Bond	8.9900	9.06	87.33645	86.88	0.00
25/02/2010	Spot Bond	9.0600	9.08	86.88297	86.74	0.00
24/02/2010	Spot Bond	9.0800	9.14	86.73881	86.34	0.00
23/02/2010	Spot Bond	9.1350	9.08	86.33815	86.65	0.00
22/02/2010	Spot Bond	9.0800	9.07	86.65421	86.69	0.00
26/02/2010	Spot Bond	8.9550	9.04	75.50472	74.83	0.00
25/02/2010	Spot Bond	9.0400	9.07	74.83108	74.58	0.00
24/02/2010	Spot Bond	9.0700	9.12	74.58388	74.15	0.00
23/02/2010	Spot Bond	9.1200	9.10	74.15030	74.28	0.00
22/02/2010	Spot Bond	9.1000	9.10	74.28337	74.27	0.00
Grand Total:						0.00