



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 08/03/2010 To: 11/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2010	Spot Bond	15.6790	15.68	85.06468	77.34	0.00
10/03/2010	Spot Bond	15.6790	15.68	85.02835	77.34	0.00
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
11/03/2010	Spot Bond	7.3600	7.38	103.01040	106.98	0.00
10/03/2010	Spot Bond	7.3600	7.38	102.99032	106.98	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
11/03/2010	Spot Bond	7.4250	7.43	108.12014	108.10	0.00
10/03/2010	Spot Bond	7.4250	7.44	108.09873	108.01	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
11/03/2010	Spot Bond	8.2450	8.24	122.89381	122.92	0.00
10/03/2010	Spot Bond	8.2350	8.25	122.91650	122.76	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
11/03/2010	Spot Bond	9.0700	9.06	114.62614	114.69	0.00
10/03/2010	Spot Bond	9.0600	9.07	114.69138	114.51	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
11/03/2010	Spot Bond	8.2500	8.26	103.95934	103.92	0.00
10/03/2010	Spot Bond	8.2550	8.27	103.91662	103.79	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
11/03/2010	Spot Bond	8.7600	8.74	97.26134	97.35	0.00
10/03/2010	Spot Bond	8.7400	8.77	97.34514	97.14	0.00
09/03/2010	Spot Bond	8.7650	8.74	97.14301	97.25	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	Spot Bond	8.7400	8.71	97.25317	97.42	0.00
11/03/2010	Spot Bond	8.8200	8.81	96.91216	96.98	0.00
10/03/2010	Spot Bond	8.8050	8.82	96.97666	96.82	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
11/03/2010	Spot Bond	8.2850	8.29	98.69191	98.67	0.00
10/03/2010	Spot Bond	8.2850	8.30	98.66978	98.56	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
11/03/2010	Spot Bond	8.9750	8.97	90.06966	90.11	0.00
10/03/2010	Spot Bond	8.9650	8.99	90.10755	89.89	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
11/03/2010	Spot Bond	9.0100	9.00	87.48756	87.53	0.00
10/03/2010	Spot Bond	9.0000	9.03	87.52816	87.28	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
11/03/2010	Spot Bond	9.0100	9.00	75.31617	75.37	0.00
10/03/2010	Spot Bond	9.0000	9.01	75.37494	75.24	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>