



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
02/08/2010	Spot Bond	15.6790	15.68	90.02035	83.34	0.00
02/08/2010	Spot Bond	7.3600	7.36	105.94456	103.86	0.00
02/08/2010	Spot Bond	6.5400	6.53	112.14536	112.14	0.00
02/08/2010	Spot Bond	7.5900	7.58	129.88170	129.90	0.00
02/08/2010	Spot Bond	8.4500	8.44	119.27603	119.35	0.00
02/08/2010	Spot Bond	1.4500	1.42	114.61471	114.69	0.00
02/08/2010	Spot Bond	2.9400	2.97	128.96153	128.57	0.00
02/08/2010	Spot Bond	7.5200	7.51	105.57707	105.59	0.00
02/08/2010	Spot Bond	2.9300	3.03	109.29949	107.54	0.00
02/08/2010	Spot Bond	8.0900	8.08	104.04416	104.08	0.00
02/08/2010	Spot Bond	8.2000	8.19	99.77380	99.81	0.00
02/08/2010	Spot Bond	7.4000	7.39	100.72024	100.73	0.00
02/08/2010	Spot Bond	8.2800	8.26	93.74879	93.85	0.00
02/08/2010	Spot Bond	8.3800	8.37	90.98865	91.06	0.00
02/08/2010	Spot Bond	8.4100	8.40	79.57492	79.64	0.00
02/08/2010	Spot Bond	3.0000	3.03	95.44902	95.05	0.00
02/08/2010	Spot Bond	2.7500	2.78	98.55779	98.37	0.00
02/08/2010	Spot Bond	3.0300	3.03	97.33797	97.33	0.00
Grand Total:						0.00