



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 01/02/2010 To: 05/02/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	Spot Bond	15.6790	15.68	83.83804	77.34	0.00
04/02/2010	Spot Bond	15.6790	15.68	83.80223	77.34	0.00
03/02/2010	Spot Bond	15.6790	15.68	83.76644	77.34	0.00
02/02/2010	Spot Bond	15.6790	15.68	83.65915	77.34	0.00
01/02/2010	Spot Bond	15.6790	15.68	83.62342	77.34	0.00
05/02/2010	Spot Bond	7.3600	7.38	108.82808	106.98	0.00
04/02/2010	Spot Bond	7.3600	7.38	108.80635	106.98	0.00
03/02/2010	Spot Bond	7.3600	7.38	108.78464	106.98	0.00
02/02/2010	Spot Bond	7.3600	7.38	108.71949	106.98	0.00
01/02/2010	Spot Bond	7.3600	7.38	108.69779	106.98	0.00
05/02/2010	Spot Bond	7.5350	7.49	113.69759	113.74	0.00
04/02/2010	Spot Bond	7.4900	7.48	113.74270	113.73	0.00
03/02/2010	Spot Bond	7.4800	7.42	113.73483	113.77	0.00
02/02/2010	Spot Bond	7.4150	7.45	113.76517	113.69	0.00
01/02/2010	Spot Bond	7.4500	7.54	113.68858	113.54	0.00
05/02/2010	Spot Bond	8.3650	8.34	128.06249	128.16	1,000,000.00
04/02/2010	Spot Bond	8.3400	8.36	128.15891	128.03	1,000,000.00
03/02/2010	Spot Bond	8.3600	8.31	128.02960	128.22	0.00
02/02/2010	Spot Bond	8.3050	8.34	128.21941	128.01	0.00
01/02/2010	Spot Bond	8.3400	8.38	128.01435	127.78	0.00
05/02/2010	Spot Bond	9.1150	9.13	113.26140	113.09	0.00
04/02/2010	Spot Bond	9.1300	9.17	113.09455	112.74	0.00
03/02/2010	Spot Bond	9.1650	9.10	112.74317	113.26	0.00
02/02/2010	Spot Bond	9.1000	9.13	113.26225	112.96	0.00
01/02/2010	Spot Bond	9.1300	9.17	112.95594	112.60	0.00
05/02/2010	Spot Bond	8.4350	8.41	102.44277	102.52	0.00
04/02/2010	Spot Bond	8.4100	8.43	102.51844	102.42	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2010	Spot Bond	8.4300	8.38	102.41606	102.56	0.00
02/02/2010	Spot Bond	8.3750	8.41	102.56461	102.40	0.00
01/02/2010	Spot Bond	8.4100	8.46	102.40250	102.18	0.00
05/02/2010	Spot Bond	8.9900	8.97	99.35037	99.43	0.00
04/02/2010	Spot Bond	8.9700	8.99	99.43193	99.30	0.00
03/02/2010	Spot Bond	8.9900	8.94	99.30211	99.52	0.00
02/02/2010	Spot Bond	8.9350	8.97	99.52108	99.31	0.00
01/02/2010	Spot Bond	8.9700	9.01	99.31149	99.08	0.00
05/02/2010	Spot Bond	9.0250	9.00	94.94120	95.06	0.00
04/02/2010	Spot Bond	9.0000	9.02	95.06263	94.92	0.00
03/02/2010	Spot Bond	9.0200	8.97	94.92403	95.17	0.00
02/02/2010	Spot Bond	8.9650	9.00	95.17358	94.95	0.00
01/02/2010	Spot Bond	9.0000	9.04	94.94774	94.69	0.00
05/02/2010	Spot Bond	8.4900	8.47	97.27997	97.34	0.00
04/02/2010	Spot Bond	8.4650	8.48	97.33815	97.27	0.00
03/02/2010	Spot Bond	8.4800	8.42	97.26750	97.41	0.00
02/02/2010	Spot Bond	8.4150	8.45	97.41067	97.28	0.00
01/02/2010	Spot Bond	8.4500	8.51	97.27524	97.06	0.00
05/02/2010	Spot Bond	9.1700	9.15	88.16981	88.30	0.00
04/02/2010	Spot Bond	9.1450	9.17	88.29564	88.13	0.00
03/02/2010	Spot Bond	9.1700	9.11	88.12614	88.42	0.00
02/02/2010	Spot Bond	9.1100	9.15	88.41582	88.16	0.00
01/02/2010	Spot Bond	9.1500	9.19	88.15707	87.90	0.00
05/02/2010	Spot Bond	9.1550	9.14	85.87740	85.95	0.00
04/02/2010	Spot Bond	9.1400	9.16	85.94809	85.80	0.00
03/02/2010	Spot Bond	9.1600	9.11	85.80459	86.08	0.00
02/02/2010	Spot Bond	9.1050	9.15	86.07854	85.78	0.00
01/02/2010	Spot Bond	9.1500	9.19	85.78138	85.52	0.00
05/02/2010	Spot Bond	8.9650	9.00	75.04644	74.76	0.00
04/02/2010	Spot Bond	9.0000	9.06	74.75767	74.32	0.00
03/02/2010	Spot Bond	9.0550	8.99	74.31756	74.76	0.00
02/02/2010	Spot Bond	8.9900	9.03	74.76256	74.47	0.00
01/02/2010	Spot Bond	9.0250	9.07	74.47498	74.11	0.00
Grand Total:						2,000,000.00