



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	Spot Bond	15.6790	15.68	84.88317	77.34	0.00
08/03/2010	Spot Bond	7.3600	7.38	102.91005	106.98	0.00
08/03/2010	Spot Bond	7.3900	7.35	108.06356	108.11	0.00
08/03/2010	Spot Bond	8.2000	8.17	122.98130	123.13	0.00
08/03/2010	Spot Bond	9.0400	9.00	114.76651	115.11	0.00
08/03/2010	Spot Bond	8.2200	8.19	103.96207	104.08	0.00
08/03/2010	Spot Bond	8.7400	8.71	97.25317	97.42	0.00
08/03/2010	Spot Bond	8.7750	8.74	97.06027	97.24	0.00
08/03/2010	Spot Bond	8.2500	8.22	98.69303	98.78	0.00
08/03/2010	Spot Bond	8.9450	8.91	90.13997	90.33	0.00
08/03/2010	Spot Bond	8.9750	8.94	87.59833	87.79	0.00
08/03/2010	Spot Bond	8.9850	8.95	75.41780	75.71	0.00
Grand Total:						0.00