



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 02/08/2010 To: 02/08/2010

| 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          |
| <b>Grand Total:</b> |                  |           |                            |           |                              | <b>0.00</b>   |