



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 23/08/2010 To: 27/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2010	Spot Bond	15.6790	15.68	90.96582	83.34	0.00
26/08/2010	Spot Bond	15.6790	15.68	91.00384	83.34	0.00
27/08/2010	Spot Bond	15.6790	15.68	91.04188	83.34	0.00
23/08/2010	Spot Bond	15.6790	15.68	90.81387	83.34	0.00
24/08/2010	Spot Bond	15.6790	15.68	90.85184	83.34	0.00
26/08/2010	Spot Bond	7.3600	7.36	100.00000	103.86	0.00
27/08/2010	Spot Bond	7.3600	7.36	102.74006	103.86	0.00
25/08/2010	Spot Bond	7.3600	7.36	99.97984	103.86	0.00
23/08/2010	Spot Bond	7.3600	7.36	99.89928	103.86	0.00
24/08/2010	Spot Bond	7.3600	7.36	99.91940	103.86	0.00
25/08/2010	Spot Bond	6.0900	6.20	106.58935	106.43	0.00
27/08/2010	Spot Bond	6.1100	6.12	106.60438	106.58	0.00
26/08/2010	Spot Bond	6.1200	6.09	106.57662	106.59	0.00
24/08/2010	Spot Bond	6.2000	6.27	106.42572	106.34	0.00
23/08/2010	Spot Bond	6.2700	6.22	106.33702	106.37	0.00
26/08/2010	Spot Bond	7.1700	7.14	132.57841	132.70	0.00
27/08/2010	Spot Bond	7.1800	7.17	132.55545	132.58	0.00
25/08/2010	Spot Bond	7.1400	7.25	132.69836	132.09	0.00
23/08/2010	Spot Bond	7.3200	7.27	131.72662	131.94	0.00
24/08/2010	Spot Bond	7.2500	7.32	132.08983	131.73	0.00
26/08/2010	Spot Bond	7.9250	7.83	125.35538	126.34	0.00
27/08/2010	Spot Bond	7.9450	7.93	125.17071	125.36	0.00
25/08/2010	Spot Bond	7.8300	7.87	126.33982	125.83	0.00
23/08/2010	Spot Bond	7.9600	7.91	124.85273	125.35	0.00
24/08/2010	Spot Bond	7.8700	7.96	125.83301	124.85	0.00
27/08/2010	Spot Bond	1.4500	1.48	114.73693	114.65	0.00
26/08/2010	Spot Bond	1.4800	1.45	114.65111	114.73	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	Spot Bond	1.4500	1.40	114.70976	114.84	0.00
24/08/2010	Spot Bond	1.4500	1.45	114.71429	114.71	0.00
25/08/2010	Spot Bond	1.4500	1.45	114.72787	114.71	0.00
27/08/2010	Spot Bond	2.5400	2.67	134.44540	132.72	0.00
26/08/2010	Spot Bond	2.6700	2.66	132.71582	132.84	0.00
23/08/2010	Spot Bond	2.7300	2.75	131.88217	131.61	0.00
24/08/2010	Spot Bond	2.7300	2.73	131.89194	131.88	0.00
25/08/2010	Spot Bond	2.6600	2.73	132.83759	131.89	0.00
26/08/2010	Spot Bond	7.0300	7.01	107.97565	108.03	0.00
27/08/2010	Spot Bond	7.0400	7.03	107.95804	107.98	0.00
25/08/2010	Spot Bond	7.0100	7.15	108.03140	107.44	0.00
23/08/2010	Spot Bond	7.2200	7.18	107.15225	107.28	0.00
24/08/2010	Spot Bond	7.1500	7.22	107.43799	107.15	0.00
27/08/2010	Spot Bond	2.5000	2.60	117.48970	115.57	0.00
26/08/2010	Spot Bond	2.6000	2.60	115.56791	115.56	0.00
23/08/2010	Spot Bond	2.7000	2.70	113.65163	113.64	0.00
24/08/2010	Spot Bond	2.6700	2.70	114.21850	113.65	0.00
25/08/2010	Spot Bond	2.6000	2.67	115.55976	114.22	0.00
26/08/2010	Spot Bond	7.6700	7.64	106.89350	107.04	0.00
27/08/2010	Spot Bond	7.6800	7.67	106.86073	106.89	0.00
25/08/2010	Spot Bond	7.6400	7.75	107.03589	106.37	0.00
23/08/2010	Spot Bond	7.8300	7.77	105.91273	106.22	0.00
24/08/2010	Spot Bond	7.7500	7.83	106.36930	105.91	0.00
26/08/2010	Spot Bond	7.7800	7.73	102.86148	103.15	0.00
27/08/2010	Spot Bond	7.7800	7.78	102.88293	102.86	0.00
25/08/2010	Spot Bond	7.7300	7.83	103.14508	102.47	0.00
23/08/2010	Spot Bond	7.9100	7.85	101.96585	102.31	0.00
24/08/2010	Spot Bond	7.8300	7.91	102.47161	101.97	0.00
26/08/2010	Spot Bond	6.9200	6.89	102.66401	102.74	0.00
27/08/2010	Spot Bond	6.9300	6.92	102.65306	102.66	0.00
25/08/2010	Spot Bond	6.8900	7.04	102.73501	102.23	0.00
23/08/2010	Spot Bond	7.1100	7.07	101.99998	102.10	0.00
24/08/2010	Spot Bond	7.0400	7.11	102.22844	102.00	0.00
26/08/2010	Spot Bond	7.8550	7.76	96.95175	97.54	0.00
27/08/2010	Spot Bond	7.8600	7.86	96.94015	96.95	0.00
25/08/2010	Spot Bond	7.7600	7.83	97.54029	97.03	0.00
23/08/2010	Spot Bond	7.9500	7.89	96.24591	96.61	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2010	Spot Bond	7.8300	7.95	97.03043	96.25	0.00
26/08/2010	Spot Bond	7.9100	7.81	94.60081	95.25	0.00
27/08/2010	Spot Bond	7.9200	7.91	94.55392	94.60	0.00
25/08/2010	Spot Bond	7.8100	7.88	95.25394	94.76	0.00
23/08/2010	Spot Bond	7.9550	7.90	94.19955	94.55	0.00
24/08/2010	Spot Bond	7.8750	7.96	94.75564	94.20	0.00
25/08/2010	Spot Bond	7.8100	7.90	85.42595	84.57	0.00
26/08/2010	Spot Bond	7.9050	7.81	84.54932	85.43	0.00
27/08/2010	Spot Bond	7.9200	7.91	84.42740	84.55	0.00
24/08/2010	Spot Bond	7.8950	7.99	84.57117	83.72	0.00
23/08/2010	Spot Bond	7.9850	7.94	83.71825	84.16	0.00
26/08/2010	Spot Bond	2.7100	2.65	99.55526	100.38	0.00
27/08/2010	Spot Bond	2.6000	2.71	101.09287	99.56	0.00
23/08/2010	Spot Bond	2.7300	2.75	99.24321	98.96	0.00
25/08/2010	Spot Bond	2.6500	2.72	100.37939	99.39	0.00
24/08/2010	Spot Bond	2.7200	2.73	99.38816	99.24	0.00
26/08/2010	Spot Bond	2.5400	2.54	99.97406	99.97	0.00
27/08/2010	Spot Bond	2.4500	2.54	100.51137	99.97	0.00
23/08/2010	Spot Bond	2.5800	2.58	99.70449	99.70	0.00
25/08/2010	Spot Bond	2.5400	2.58	99.96720	99.71	0.00
24/08/2010	Spot Bond	2.5800	2.58	99.71144	99.70	0.00
26/08/2010	Spot Bond	2.7400	2.75	100.32781	100.22	0.00
27/08/2010	Spot Bond	2.5700	2.74	102.00859	100.33	0.00
23/08/2010	Spot Bond	2.8300	2.87	99.41656	99.02	0.00
25/08/2010	Spot Bond	2.7500	2.75	100.22291	100.20	0.00
24/08/2010	Spot Bond	2.7500	2.83	100.20059	99.42	0.00
Grand Total:						0.00