



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 04/10/2010 To: 08/10/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2010	Spot Bond	15.6790	15.68	92.46061	83.34	0.00
06/10/2010	Spot Bond	15.6790	15.68	92.57661	83.34	0.00
07/10/2010	Spot Bond	15.6790	15.68	92.61531	83.34	0.00
08/10/2010	Spot Bond	15.6790	15.68	92.50108	83.34	0.00
04/10/2010	Spot Bond	15.6790	15.68	92.42197	83.34	0.00
07/10/2010	Spot Bond	6.2500	6.13	107.20907	107.17	0.00
08/10/2010	Spot Bond	6.2500	6.13	107.22730	107.17	0.00
06/10/2010	Spot Bond	6.2500	6.13	107.19084	107.17	0.00
05/10/2010	Spot Bond	6.2500	6.13	107.13618	107.17	0.00
04/10/2010	Spot Bond	6.2500	6.13	107.11798	107.17	0.00
07/10/2010	Spot Bond	7.3000	7.18	126.26106	126.63	0.00
08/10/2010	Spot Bond	7.3000	7.18	126.28607	126.63	0.00
06/10/2010	Spot Bond	7.3000	7.18	126.23605	126.63	0.00
05/10/2010	Spot Bond	7.3000	7.18	126.16106	126.63	0.00
04/10/2010	Spot Bond	7.3000	7.18	126.13608	126.63	0.00
07/10/2010	Spot Bond	7.9750	7.83	125.95333	127.27	0.00
08/10/2010	Spot Bond	7.9750	7.83	125.98025	127.27	0.00
06/10/2010	Spot Bond	7.9750	7.83	125.92643	127.27	0.00
05/10/2010	Spot Bond	7.9750	7.83	125.84574	127.27	0.00
04/10/2010	Spot Bond	7.9750	7.83	125.81885	127.27	0.00
08/10/2010	Spot Bond	208.5770	208.31	6.02234	5.83	0.00
07/10/2010	Spot Bond	208.5770	208.31	5.99875	5.83	0.00
06/10/2010	Spot Bond	208.5770	208.31	5.97526	5.83	0.00
04/10/2010	Spot Bond	208.5770	208.31	5.88217	5.83	0.00
05/10/2010	Spot Bond	208.5770	208.31	5.90531	5.83	0.00
08/10/2010	Spot Bond	229.5910	229.53	4.08926	3.94	0.00
07/10/2010	Spot Bond	229.5910	229.53	4.07221	3.94	0.00

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06/10/2010	Spot Bond	229.5910	229.53	4.05523	3.94	0.00
04/10/2010	Spot Bond	229.5910	229.53	3.98803	3.94	0.00
05/10/2010	Spot Bond	229.5910	229.53	4.00472	3.94	0.00
07/10/2010	Spot Bond	7.2400	7.12	108.05905	108.35	0.00
08/10/2010	Spot Bond	7.2400	7.12	108.08006	108.35	0.00
06/10/2010	Spot Bond	7.2400	7.12	108.03806	108.35	0.00
05/10/2010	Spot Bond	7.2400	7.12	107.97509	108.35	0.00
04/10/2010	Spot Bond	7.2400	7.12	107.95411	108.35	0.00
08/10/2010	Spot Bond	169.6640	169.34	3.12484	3.04	0.00
07/10/2010	Spot Bond	169.6640	169.34	3.11437	3.04	0.00
06/10/2010	Spot Bond	169.6640	169.34	3.10393	3.04	0.00
04/10/2010	Spot Bond	169.6640	169.34	3.06253	3.04	0.00
05/10/2010	Spot Bond	169.6640	169.34	3.07283	3.04	0.00
07/10/2010	Spot Bond	7.7100	7.59	103.46167	103.94	0.00
08/10/2010	Spot Bond	7.7100	7.59	103.48330	103.94	0.00
06/10/2010	Spot Bond	7.7100	7.59	103.44006	103.94	0.00
05/10/2010	Spot Bond	7.7100	7.59	103.37522	103.94	0.00
04/10/2010	Spot Bond	7.7100	7.59	103.35363	103.94	0.00
07/10/2010	Spot Bond	7.8300	7.71	103.46559	104.02	0.00
08/10/2010	Spot Bond	7.8300	7.71	103.48730	104.02	0.00
06/10/2010	Spot Bond	7.8300	7.71	103.44387	104.02	0.00
05/10/2010	Spot Bond	7.8300	7.71	103.37877	104.02	0.00
04/10/2010	Spot Bond	7.8300	7.71	103.35708	104.02	0.00
07/10/2010	Spot Bond	7.0300	6.93	103.14535	103.28	0.00
08/10/2010	Spot Bond	7.0300	6.93	103.16472	103.28	0.00
06/10/2010	Spot Bond	7.0300	6.93	103.12598	103.28	0.00
05/10/2010	Spot Bond	7.0300	6.93	103.06791	103.28	0.00
04/10/2010	Spot Bond	7.0300	6.93	103.04856	103.28	0.00
07/10/2010	Spot Bond	7.9400	7.80	97.27184	97.99	0.00
08/10/2010	Spot Bond	7.9400	7.80	97.29242	97.99	0.00
06/10/2010	Spot Bond	7.9400	7.80	97.25127	97.99	0.00
05/10/2010	Spot Bond	7.9400	7.80	97.18955	97.99	0.00
04/10/2010	Spot Bond	7.9400	7.80	97.16899	97.99	0.00
07/10/2010	Spot Bond	7.9700	7.84	91.66625	92.38	0.00
08/10/2010	Spot Bond	7.9700	7.84	91.68593	92.38	0.00
06/10/2010	Spot Bond	7.9700	7.84	91.64657	92.38	0.00
05/10/2010	Spot Bond	7.9700	7.84	91.58756	92.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	Spot Bond	7.9700	7.84	91.56789	92.38	0.00
05/10/2010	Spot Bond	7.9550	7.81	81.63887	82.93	0.00
06/10/2010	Spot Bond	7.9550	7.81	81.69138	82.93	0.00
07/10/2010	Spot Bond	7.9550	7.81	81.70888	82.93	0.00
08/10/2010	Spot Bond	7.9550	7.81	81.72639	82.93	0.00
04/10/2010	Spot Bond	7.9550	7.81	81.62137	82.93	0.00
06/10/2010	Spot Bond	125.0410	125.01	2.14126	2.10	0.00
07/10/2010	Spot Bond	125.0410	125.01	2.14698	2.10	0.00
08/10/2010	Spot Bond	125.0410	125.01	2.15271	2.10	0.00
04/10/2010	Spot Bond	125.0410	125.01	2.11852	2.10	0.00
05/10/2010	Spot Bond	125.0410	125.01	2.12419	2.10	0.00
06/10/2010	Spot Bond	101.8460	101.82	3.42733	3.38	0.00
07/10/2010	Spot Bond	101.8460	101.82	3.43500	3.38	0.00
08/10/2010	Spot Bond	101.8460	101.82	3.44269	3.38	0.00
04/10/2010	Spot Bond	101.8460	101.82	3.39679	3.38	0.00
05/10/2010	Spot Bond	101.8460	101.82	3.40440	3.38	0.00
06/10/2010	Spot Bond	2.6200	2.62	101.80074	101.75	0.00
07/10/2010	Spot Bond	2.6200	2.62	101.80794	101.75	0.00
08/10/2010	Spot Bond	2.6200	2.62	101.81513	101.75	0.00
04/10/2010	Spot Bond	2.6200	2.62	101.77194	101.75	0.00
05/10/2010	Spot Bond	2.6200	2.62	101.77913	101.75	0.00
Grand Total:						0.00