



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For July 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	Spot Bond	15.6790	15.68	85.87439	83.34	0.00
01/07/2010	Spot Bond	15.6790	15.68	85.83811	83.34	0.00
02/07/2010	Spot Bond	7.3600	7.36	105.33183	103.86	0.00
01/07/2010	Spot Bond	7.3600	7.36	105.31082	103.86	0.00
01/07/2010	Spot Bond	6.9050	6.97	111.13923	111.04	0.00
02/07/2010	Spot Bond	6.9050	6.91	111.15974	111.14	0.00
01/07/2010	Spot Bond	7.9600	8.03	127.30782	126.95	0.00
02/07/2010	Spot Bond	7.9600	7.96	127.33483	127.31	0.00
01/07/2010	Spot Bond	8.9700	9.04	113.45437	112.78	0.00
02/07/2010	Spot Bond	8.9700	8.97	113.48156	113.45	0.00
01/07/2010	Spot Bond	7.8150	7.89	103.81638	103.51	0.00
02/07/2010	Spot Bond	7.8150	7.82	103.83813	103.82	0.00
01/07/2010	Spot Bond	8.6000	8.67	100.66384	100.28	0.00
02/07/2010	Spot Bond	8.6000	8.60	100.68687	100.66	0.00
01/07/2010	Spot Bond	8.7100	8.78	96.13302	95.71	0.00
02/07/2010	Spot Bond	8.7100	8.71	96.15541	96.13	0.00
01/07/2010	Spot Bond	7.7250	7.80	99.13434	98.89	0.00
02/07/2010	Spot Bond	7.7250	7.73	99.15510	99.13	0.00
02/07/2010	Spot Bond	8.7900	8.79	90.04655	90.03	0.00
01/07/2010	Spot Bond	8.7900	8.86	90.02515	89.59	0.00
02/07/2010	Spot Bond	8.8300	8.83	87.55212	87.53	0.00
01/07/2010	Spot Bond	8.8300	8.90	87.53146	87.08	0.00
02/07/2010	Spot Bond	8.9200	8.92	74.89258	74.87	0.00
01/07/2010	Spot Bond	8.9200	8.99	74.87473	74.31	0.00

**Grand Total:** **0.00**