



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 05/07/2010 To: 08/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	Spot Bond	15.6790	15.68	85.94699	83.34	0.00
08/07/2010	Spot Bond	15.6790	15.68	85.93943	83.34	0.00
07/07/2010	Spot Bond	15.6790	15.68	86.05600	83.34	0.00
05/07/2010	Spot Bond	15.6790	15.68	85.91067	83.34	0.00
06/07/2010	Spot Bond	7.3600	7.36	105.37385	103.86	0.00
08/07/2010	Spot Bond	7.3600	7.36	105.45802	103.86	0.00
07/07/2010	Spot Bond	7.3600	7.36	105.43696	103.86	0.00
05/07/2010	Spot Bond	7.3600	7.36	105.35284	103.86	0.00
07/07/2010	Spot Bond	6.6950	6.70	111.49984	111.44	0.00
08/07/2010	Spot Bond	6.6600	6.70	111.55937	111.50	0.00
06/07/2010	Spot Bond	6.6950	6.86	111.44000	111.23	0.00
05/07/2010	Spot Bond	6.8600	6.91	111.23157	111.16	0.00
07/07/2010	Spot Bond	7.8500	7.85	127.99639	127.92	0.00
08/07/2010	Spot Bond	7.7350	7.85	128.57637	128.00	0.00
06/07/2010	Spot Bond	7.8500	7.91	127.91607	127.60	0.00
05/07/2010	Spot Bond	7.9100	7.96	127.60123	127.33	0.00
07/07/2010	Spot Bond	8.8800	8.88	114.46238	114.38	0.00
08/07/2010	Spot Bond	8.8100	8.88	115.15300	114.46	0.00
06/07/2010	Spot Bond	8.8800	8.94	114.38089	113.79	0.00
05/07/2010	Spot Bond	8.9400	8.97	113.78939	113.48	0.00
07/07/2010	Spot Bond	7.7100	7.71	104.34398	104.28	0.00
08/07/2010	Spot Bond	7.5850	7.71	104.84044	104.34	0.00
06/07/2010	Spot Bond	7.7100	7.77	104.27930	104.03	0.00
05/07/2010	Spot Bond	7.7700	7.82	104.03016	103.84	0.00
07/07/2010	Spot Bond	8.4700	8.47	101.48296	101.41	0.00
08/07/2010	Spot Bond	8.3650	8.47	102.05992	101.48	0.00
06/07/2010	Spot Bond	8.4700	8.55	101.41435	101.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	Spot Bond	8.5450	8.60	100.99755	100.69	0.00
07/07/2010	Spot Bond	8.5800	8.58	97.01651	96.95	0.00
08/07/2010	Spot Bond	8.4650	8.58	97.70752	97.02	0.00
06/07/2010	Spot Bond	8.5800	8.66	96.94973	96.47	0.00
05/07/2010	Spot Bond	8.6600	8.71	96.46526	96.16	0.00
07/07/2010	Spot Bond	7.6100	7.61	99.60583	99.54	0.00
08/07/2010	Spot Bond	7.4800	7.61	100.02001	99.61	0.00
06/07/2010	Spot Bond	7.6100	7.68	99.54419	99.33	0.00
05/07/2010	Spot Bond	7.6750	7.73	99.32689	99.16	0.00
08/07/2010	Spot Bond	8.6150	8.70	91.22322	90.69	0.00
07/07/2010	Spot Bond	8.7000	8.70	90.69081	90.63	0.00
06/07/2010	Spot Bond	8.7000	8.75	90.62683	90.31	0.00
05/07/2010	Spot Bond	8.7500	8.79	90.30636	90.05	0.00
08/07/2010	Spot Bond	8.6500	8.75	88.79944	88.18	0.00
07/07/2010	Spot Bond	8.7450	8.75	88.18363	88.12	0.00
06/07/2010	Spot Bond	8.7450	8.79	88.12179	87.85	0.00
05/07/2010	Spot Bond	8.7850	8.83	87.85200	87.55	0.00
08/07/2010	Spot Bond	8.7650	8.84	76.22616	75.61	0.00
07/07/2010	Spot Bond	8.8400	8.84	75.61074	75.56	0.00
06/07/2010	Spot Bond	8.8400	8.90	75.55715	75.07	0.00
05/07/2010	Spot Bond	8.9000	8.92	75.06684	74.89	0.00
Grand Total:						0.00