



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 19/07/2010 To: 20/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	Spot Bond	15.6790	15.68	86.30330	83.34	0.00
19/07/2010	Spot Bond	15.6790	15.68	86.26685	83.34	0.00
20/07/2010	Spot Bond	7.3600	7.36	105.66900	103.86	0.00
19/07/2010	Spot Bond	7.3600	7.36	105.64787	103.86	0.00
19/07/2010	Spot Bond	6.6900	6.68	111.70509	111.70	0.00
20/07/2010	Spot Bond	6.5800	6.69	111.84649	111.71	0.00
20/07/2010	Spot Bond	7.6300	7.74	129.34715	128.79	0.00
19/07/2010	Spot Bond	7.7400	7.73	128.79122	128.81	0.00
20/07/2010	Spot Bond	8.8050	8.90	115.47215	114.55	0.00
19/07/2010	Spot Bond	8.9000	8.89	114.54605	114.66	0.00
20/07/2010	Spot Bond	1.6500	1.74	113.99208	113.73	0.00
19/07/2010	Spot Bond	1.7400	1.74	113.73411	113.73	0.00
19/07/2010	Spot Bond	3.0000	3.01	128.05248	127.92	0.00
20/07/2010	Spot Bond	3.0000	3.00	128.06290	128.05	0.00
20/07/2010	Spot Bond	7.5700	7.69	105.11077	104.64	0.00
19/07/2010	Spot Bond	7.6900	7.67	104.63533	104.69	0.00
20/07/2010	Spot Bond	3.0000	3.02	107.95272	107.59	0.00
19/07/2010	Spot Bond	3.0200	3.02	107.59463	107.59	0.00
20/07/2010	Spot Bond	8.2400	8.37	102.95030	102.26	0.00
19/07/2010	Spot Bond	8.3650	8.37	102.26467	102.22	0.00
20/07/2010	Spot Bond	8.3700	8.48	98.48482	97.82	0.00
19/07/2010	Spot Bond	8.4800	8.47	97.81953	97.88	0.00
20/07/2010	Spot Bond	7.4200	7.55	100.40157	100.00	0.00
19/07/2010	Spot Bond	7.5450	7.54	100.00460	100.00	0.00
20/07/2010	Spot Bond	8.4850	8.59	92.22077	91.59	0.00
19/07/2010	Spot Bond	8.5850	8.58	91.59329	91.60	0.00
20/07/2010	Spot Bond	8.5850	8.68	89.41488	88.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	Spot Bond	8.6800	8.67	88.79625	88.84	0.00
20/07/2010	Spot Bond	8.8200	8.91	75.96612	75.28	0.00
19/07/2010	Spot Bond	8.9050	8.89	75.27814	75.38	0.00
20/07/2010	Spot Bond	3.0500	3.05	94.69075	94.68	0.00
19/07/2010	Spot Bond	3.0500	3.08	94.68292	94.28	0.00
19/07/2010	Spot Bond	2.7500	2.75	98.45434	98.45	0.00
20/07/2010	Spot Bond	2.7500	2.75	98.46177	98.45	0.00
20/07/2010	Spot Bond	3.0200	3.02	97.32876	97.32	0.00
19/07/2010	Spot Bond	3.0200	3.02	97.32069	97.31	0.00
Grand Total:						0.00