



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 19/07/2010 To: 23/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	Spot Bond	15.6790	15.68	89.64492	83.34	0.00
23/07/2010	Spot Bond	15.6790	15.68	89.71988	83.34	0.00
22/07/2010	Spot Bond	15.6790	15.68	89.68239	83.34	0.00
19/07/2010	Spot Bond	15.6790	15.68	86.26685	83.34	0.00
20/07/2010	Spot Bond	15.6790	15.68	86.30330	83.34	0.00
23/07/2010	Spot Bond	7.3600	7.36	105.77482	103.86	0.00
22/07/2010	Spot Bond	7.3600	7.36	105.75364	103.86	0.00
21/07/2010	Spot Bond	7.3600	7.36	105.73247	103.86	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
21/07/2010	Spot Bond	6.5400	6.58	111.94941	111.85	0.00
22/07/2010	Spot Bond	6.6050	6.54	111.89789	111.95	0.00
23/07/2010	Spot Bond	6.7000	6.61	111.81411	111.90	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
21/07/2010	Spot Bond	7.5900	7.63	129.61905	129.35	0.00
23/07/2010	Spot Bond	7.7500	7.66	128.90292	129.33	0.00
22/07/2010	Spot Bond	7.6550	7.59	129.33214	129.62	0.00
19/07/2010	Spot Bond	7.7400	7.73	128.79122	128.81	0.00
20/07/2010	Spot Bond	7.6300	7.74	129.34715	128.79	0.00
21/07/2010	Spot Bond	8.7600	8.81	115.98308	115.47	0.00
23/07/2010	Spot Bond	8.8300	8.79	115.37069	115.77	0.00
22/07/2010	Spot Bond	8.7850	8.76	115.77145	115.98	0.00
19/07/2010	Spot Bond	8.9000	8.89	114.54605	114.66	0.00
20/07/2010	Spot Bond	8.8050	8.90	115.47215	114.55	0.00
23/07/2010	Spot Bond	1.4700	1.50	114.52228	114.43	0.00
22/07/2010	Spot Bond	1.5000	1.60	114.43331	114.15	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	Spot Bond	1.6000	1.65	114.14762	113.99	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
22/07/2010	Spot Bond	3.0000	3.00	128.10458	128.09	0.00
23/07/2010	Spot Bond	3.0000	3.00	128.11500	128.10	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
21/07/2010	Spot Bond	3.0000	3.00	128.09417	128.06	0.00
21/07/2010	Spot Bond	7.5300	7.57	105.32640	105.11	0.00
23/07/2010	Spot Bond	7.7200	7.62	104.65206	105.03	0.00
22/07/2010	Spot Bond	7.6150	7.53	105.02603	105.33	0.00
19/07/2010	Spot Bond	7.6900	7.67	104.63533	104.69	0.00
20/07/2010	Spot Bond	7.5700	7.69	105.11077	104.64	0.00
23/07/2010	Spot Bond	3.0150	3.02	107.73466	107.73	0.00
22/07/2010	Spot Bond	3.0150	2.99	107.72585	108.15	0.00
21/07/2010	Spot Bond	2.9900	3.00	108.15422	107.95	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
21/07/2010	Spot Bond	8.2100	8.24	103.17786	102.95	0.00
23/07/2010	Spot Bond	8.3050	8.25	102.71843	102.99	0.00
22/07/2010	Spot Bond	8.2500	8.21	102.98753	103.18	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
21/07/2010	Spot Bond	8.3500	8.37	98.66846	98.48	0.00
23/07/2010	Spot Bond	8.4350	8.40	98.21495	98.43	0.00
22/07/2010	Spot Bond	8.3950	8.35	98.42661	98.67	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
21/07/2010	Spot Bond	7.4000	7.42	100.52156	100.40	0.00
23/07/2010	Spot Bond	7.6000	7.49	99.96072	100.27	0.00
22/07/2010	Spot Bond	7.4900	7.40	100.27044	100.52	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
21/07/2010	Spot Bond	8.4550	8.49	92.46615	92.22	0.00
23/07/2010	Spot Bond	8.5800	8.50	91.74909	92.21	0.00
22/07/2010	Spot Bond	8.5000	8.46	92.21286	92.47	0.00
20/07/2010	Spot Bond	8.4850	8.59	92.22077	91.59	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	8.5850	8.58	91.59329	91.60	0.00
21/07/2010	Spot Bond	8.5500	8.59	89.69809	89.41	0.00
23/07/2010	Spot Bond	8.6600	8.59	89.04538	89.47	0.00
22/07/2010	Spot Bond	8.5900	8.55	89.46547	89.70	0.00
20/07/2010	Spot Bond	8.5850	8.68	89.41488	88.80	0.00
19/07/2010	Spot Bond	8.6800	8.67	88.79625	88.84	0.00
21/07/2010	Spot Bond	8.7650	8.82	76.45877	75.97	0.00
23/07/2010	Spot Bond	8.8200	8.78	76.05575	76.40	0.00
22/07/2010	Spot Bond	8.7750	8.77	76.39659	76.46	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
23/07/2010	Spot Bond	3.0500	3.05	94.72992	94.72	0.00
22/07/2010	Spot Bond	3.0500	3.05	94.72209	94.71	0.00
20/07/2010	Spot Bond	3.0500	3.05	94.69075	94.68	0.00
21/07/2010	Spot Bond	3.0500	3.05	94.71425	94.69	0.00
19/07/2010	Spot Bond	3.0500	3.08	94.68292	94.28	0.00
22/07/2010	Spot Bond	2.7500	2.75	98.49149	98.48	0.00
23/07/2010	Spot Bond	2.7500	2.75	98.49892	98.49	0.00
19/07/2010	Spot Bond	2.7500	2.75	98.45434	98.45	0.00
21/07/2010	Spot Bond	2.7500	2.75	98.48405	98.46	0.00
20/07/2010	Spot Bond	2.7500	2.75	98.46177	98.45	0.00
23/07/2010	Spot Bond	3.0200	3.02	97.36906	97.36	0.00
22/07/2010	Spot Bond	3.0200	3.02	97.36099	97.35	0.00
20/07/2010	Spot Bond	3.0200	3.02	97.32876	97.32	0.00
21/07/2010	Spot Bond	3.0200	3.02	97.35294	97.33	0.00
19/07/2010	Spot Bond	3.0200	3.02	97.32069	97.31	0.00
Grand Total:						0.00