



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 26/07/2010 To: 26/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	Spot Bond	15.6790	15.68	89.75739	83.34	0.00
26/07/2010	Spot Bond	7.3600	7.36	105.79601	103.86	0.00
26/07/2010	Spot Bond	6.5600	6.70	111.98638	111.81	0.00
26/07/2010	Spot Bond	7.6100	7.75	129.60143	128.90	0.00
26/07/2010	Spot Bond	8.6600	8.83	117.02706	115.37	0.00
26/07/2010	Spot Bond	1.4400	1.47	114.61114	114.52	0.00
26/07/2010	Spot Bond	2.9500	3.00	128.76182	128.12	0.00
26/07/2010	Spot Bond	7.5800	7.72	105.20109	104.65	0.00
26/07/2010	Spot Bond	3.0200	3.02	107.65633	107.73	0.00
26/07/2010	Spot Bond	8.1400	8.31	103.61929	102.72	0.00
26/07/2010	Spot Bond	8.2800	8.44	99.14681	98.21	0.00
26/07/2010	Spot Bond	7.4600	7.60	100.40061	99.96	0.00
26/07/2010	Spot Bond	8.4050	8.58	92.83428	91.75	0.00
26/07/2010	Spot Bond	8.4800	8.66	90.20483	89.05	0.00
26/07/2010	Spot Bond	8.6300	8.82	77.60787	76.06	0.00
26/07/2010	Spot Bond	3.0500	3.05	94.73775	94.73	0.00
26/07/2010	Spot Bond	2.7500	2.75	98.50635	98.50	0.00
26/07/2010	Spot Bond	3.0200	3.02	97.37712	97.37	0.00
Grand Total:						0.00