



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 26/07/2010 To: 29/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2010	Spot Bond	15.6790	15.68	89.79490	83.34	0.00
29/07/2010	Spot Bond	15.6790	15.68	89.94513	83.34	0.00
28/07/2010	Spot Bond	15.6790	15.68	89.90755	83.34	0.00
26/07/2010	Spot Bond	15.6790	15.68	89.75739	83.34	0.00
27/07/2010	Spot Bond	7.3600	7.36	105.81720	103.86	0.00
29/07/2010	Spot Bond	7.3600	7.36	105.90207	103.86	0.00
28/07/2010	Spot Bond	7.3600	7.36	105.88085	103.86	0.00
26/07/2010	Spot Bond	7.3600	7.36	105.79601	103.86	0.00
28/07/2010	Spot Bond	6.5200	6.61	112.10810	111.96	0.00
29/07/2010	Spot Bond	6.5400	6.52	112.10614	112.11	0.00
27/07/2010	Spot Bond	6.6050	6.56	111.95718	111.99	0.00
26/07/2010	Spot Bond	6.5600	6.70	111.98638	111.81	0.00
27/07/2010	Spot Bond	7.6550	7.61	129.41137	129.60	0.00
29/07/2010	Spot Bond	7.5900	7.57	129.82913	129.90	0.00
28/07/2010	Spot Bond	7.5700	7.66	129.89911	129.41	0.00
26/07/2010	Spot Bond	7.6100	7.75	129.60143	128.90	0.00
27/07/2010	Spot Bond	8.6150	8.66	117.49113	117.03	0.00
29/07/2010	Spot Bond	8.5300	8.53	118.43124	118.45	0.00
28/07/2010	Spot Bond	8.5250	8.62	118.45341	117.49	0.00
26/07/2010	Spot Bond	8.6600	8.83	117.02706	115.37	0.00
29/07/2010	Spot Bond	1.4200	1.41	114.68954	114.71	0.00
28/07/2010	Spot Bond	1.4100	1.44	114.71312	114.62	0.00
27/07/2010	Spot Bond	1.4400	1.44	114.61564	114.61	0.00
26/07/2010	Spot Bond	1.4400	1.47	114.61114	114.52	0.00
28/07/2010	Spot Bond	2.9900	2.99	128.29401	128.26	0.00
29/07/2010	Spot Bond	2.9700	2.99	128.55856	128.29	0.00
26/07/2010	Spot Bond	2.9500	3.00	128.76182	128.12	0.00

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27/07/2010	Spot Bond	2.9900	2.95	128.26280	128.76	0.00
27/07/2010	Spot Bond	7.6150	7.58	105.09039	105.20	0.00
29/07/2010	Spot Bond	7.5250	7.51	105.51559	105.57	0.00
28/07/2010	Spot Bond	7.5050	7.62	105.56993	105.09	0.00
26/07/2010	Spot Bond	7.5800	7.72	105.20109	104.65	0.00
29/07/2010	Spot Bond	3.0400	3.11	107.35290	106.14	0.00
28/07/2010	Spot Bond	3.1100	3.01	106.13880	107.84	0.00
27/07/2010	Spot Bond	3.0100	3.02	107.83951	107.66	0.00
26/07/2010	Spot Bond	3.0200	3.02	107.65633	107.73	0.00
27/07/2010	Spot Bond	8.1850	8.14	103.40138	103.62	0.00
29/07/2010	Spot Bond	8.0900	8.07	103.99933	104.11	0.00
28/07/2010	Spot Bond	8.0650	8.19	104.11110	103.40	0.00
26/07/2010	Spot Bond	8.1400	8.31	103.61929	102.72	0.00
27/07/2010	Spot Bond	8.2950	8.28	99.08030	99.15	0.00
29/07/2010	Spot Bond	8.2200	8.20	99.61142	99.71	0.00
28/07/2010	Spot Bond	8.2000	8.30	99.70810	99.08	0.00
26/07/2010	Spot Bond	8.2800	8.44	99.14681	98.21	0.00
27/07/2010	Spot Bond	7.5000	7.46	100.30057	100.40	0.00
29/07/2010	Spot Bond	7.4100	7.39	100.65046	100.69	0.00
28/07/2010	Spot Bond	7.3900	7.50	100.69063	100.30	0.00
26/07/2010	Spot Bond	7.4600	7.60	100.40061	99.96	0.00
27/07/2010	Spot Bond	8.3450	8.41	93.22355	92.83	0.00
29/07/2010	Spot Bond	8.2900	8.26	93.64562	93.84	0.00
28/07/2010	Spot Bond	8.2550	8.35	93.84166	93.22	0.00
26/07/2010	Spot Bond	8.4050	8.58	92.83428	91.75	0.00
27/07/2010	Spot Bond	8.4450	8.48	90.44896	90.20	0.00
29/07/2010	Spot Bond	8.3850	8.35	90.91566	91.12	0.00
28/07/2010	Spot Bond	8.3500	8.45	91.12084	90.45	0.00
26/07/2010	Spot Bond	8.4800	8.66	90.20483	89.05	0.00
27/07/2010	Spot Bond	8.5850	8.63	77.99672	77.61	0.00
29/07/2010	Spot Bond	8.4850	8.49	78.90322	78.84	0.00
28/07/2010	Spot Bond	8.4900	8.59	78.84322	78.00	0.00
26/07/2010	Spot Bond	8.6300	8.82	77.60787	76.06	0.00
29/07/2010	Spot Bond	3.0300	3.05	95.03890	94.77	0.00
28/07/2010	Spot Bond	3.0500	3.05	94.76910	94.75	0.00
27/07/2010	Spot Bond	3.0500	3.05	94.74559	94.74	0.00
26/07/2010	Spot Bond	3.0500	3.05	94.73775	94.73	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2010	Spot Bond	2.7800	2.76	98.36019	98.46	0.00
29/07/2010	Spot Bond	2.7800	2.78	98.36757	98.36	0.00
26/07/2010	Spot Bond	2.7500	2.75	98.50635	98.50	0.00
27/07/2010	Spot Bond	2.7600	2.75	98.45513	98.51	0.00
29/07/2010	Spot Bond	3.0300	3.03	97.32207	97.31	0.00
28/07/2010	Spot Bond	3.0300	3.02	97.31412	97.39	0.00
27/07/2010	Spot Bond	3.0200	3.02	97.38519	97.38	0.00
26/07/2010	Spot Bond	3.0200	3.02	97.37712	97.37	0.00
<b>Grand Total:</b>						<b>0.00</b>