



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For July 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	Spot Bond	15.6790	15.68	85.83811	83.34	0.00
02/07/2010	Spot Bond	15.6790	15.68	85.87439	83.34	0.00
02/07/2010	Spot Bond	7.3600	7.36	105.33183	103.86	0.00
01/07/2010	Spot Bond	7.3600	7.36	105.31082	103.86	0.00
01/07/2010	Spot Bond	6.9050	6.97	111.13923	111.04	0.00
02/07/2010	Spot Bond	6.9050	6.91	111.15974	111.14	0.00
01/07/2010	Spot Bond	7.9600	8.03	127.30782	126.95	0.00
02/07/2010	Spot Bond	7.9600	7.96	127.33483	127.31	0.00
01/07/2010	Spot Bond	8.9700	9.04	113.45437	112.78	0.00
02/07/2010	Spot Bond	8.9700	8.97	113.48156	113.45	0.00
01/07/2010	Spot Bond	7.8150	7.89	103.81638	103.51	0.00
02/07/2010	Spot Bond	7.8150	7.82	103.83813	103.82	0.00
01/07/2010	Spot Bond	8.6000	8.67	100.66384	100.28	0.00
02/07/2010	Spot Bond	8.6000	8.60	100.68687	100.66	0.00
01/07/2010	Spot Bond	8.7100	8.78	96.13302	95.71	0.00
02/07/2010	Spot Bond	8.7100	8.71	96.15541	96.13	0.00
01/07/2010	Spot Bond	7.7250	7.80	99.13434	98.89	0.00
02/07/2010	Spot Bond	7.7250	7.73	99.15510	99.13	0.00
01/07/2010	Spot Bond	8.7900	8.86	90.02515	89.59	0.00
02/07/2010	Spot Bond	8.7900	8.79	90.04655	90.03	0.00
01/07/2010	Spot Bond	8.8300	8.90	87.53146	87.08	0.00
02/07/2010	Spot Bond	8.8300	8.83	87.55212	87.53	0.00
01/07/2010	Spot Bond	8.9200	8.99	74.87473	74.31	0.00
02/07/2010	Spot Bond	8.9200	8.92	74.89258	74.87	0.00
08/07/2010	Spot Bond	15.6790	15.68	85.93943	83.34	0.00
09/07/2010	Spot Bond	15.6790	15.68	85.97574	83.34	0.00
05/07/2010	Spot Bond	15.6790	15.68	85.91067	83.34	0.00

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
07/07/2010	Spot Bond	15.6790	15.68	86.05600	83.34	0.00
08/07/2010	Spot Bond	7.3600	7.36	105.45802	103.86	0.00
09/07/2010	Spot Bond	7.3600	7.36	105.47908	103.86	0.00
05/07/2010	Spot Bond	7.3600	7.36	105.35284	103.86	0.00
06/07/2010	Spot Bond	7.3600	7.36	105.37385	103.86	0.00
07/07/2010	Spot Bond	7.3600	7.36	105.43696	103.86	0.00
09/07/2010	Spot Bond	6.6500	6.66	111.59052	111.56	0.00
08/07/2010	Spot Bond	6.6600	6.70	111.55937	111.50	0.00
07/07/2010	Spot Bond	6.6950	6.70	111.49984	111.44	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
09/07/2010	Spot Bond	7.7250	7.74	128.65111	128.58	0.00
08/07/2010	Spot Bond	7.7350	7.85	128.57637	128.00	0.00
07/07/2010	Spot Bond	7.8500	7.85	127.99639	127.92	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
09/07/2010	Spot Bond	8.7950	8.81	115.32303	115.15	0.00
08/07/2010	Spot Bond	8.8100	8.88	115.15300	114.46	0.00
07/07/2010	Spot Bond	8.8800	8.88	114.46238	114.38	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
09/07/2010	Spot Bond	7.5750	7.59	104.89985	104.84	0.00
08/07/2010	Spot Bond	7.5850	7.71	104.84044	104.34	0.00
07/07/2010	Spot Bond	7.7100	7.71	104.34398	104.28	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
09/07/2010	Spot Bond	8.3450	8.37	102.18860	102.06	0.00
08/07/2010	Spot Bond	8.3650	8.47	102.05992	101.48	0.00
07/07/2010	Spot Bond	8.4700	8.47	101.48296	101.41	0.00
06/07/2010	Spot Bond	8.4700	8.55	101.41435	101.00	0.00
05/07/2010	Spot Bond	8.5450	8.60	100.99755	100.69	0.00
09/07/2010	Spot Bond	8.4550	8.47	97.78808	97.71	0.00
08/07/2010	Spot Bond	8.4650	8.58	97.70752	97.02	0.00
07/07/2010	Spot Bond	8.5800	8.58	97.01651	96.95	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

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09/07/2010	Spot Bond	7.4750	7.48	100.05547	100.02	0.00
08/07/2010	Spot Bond	7.4800	7.61	100.02001	99.61	0.00
07/07/2010	Spot Bond	7.6100	7.61	99.60583	99.54	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
09/07/2010	Spot Bond	8.5900	8.62	91.39549	91.22	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
09/07/2010	Spot Bond	8.6250	8.65	88.97748	88.80	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
09/07/2010	Spot Bond	8.7600	8.77	76.28415	76.23	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
16/07/2010	Spot Bond	15.6790	15.68	86.23040	83.34	0.00
13/07/2010	Spot Bond	15.6790	15.68	86.04843	83.34	0.00
14/07/2010	Spot Bond	15.6790	15.68	86.15757	83.34	0.00
15/07/2010	Spot Bond	15.6790	15.68	86.19398	83.34	0.00
12/07/2010	Spot Bond	15.6790	15.68	86.01208	83.34	0.00
16/07/2010	Spot Bond	7.3600	7.36	105.62674	103.86	0.00
13/07/2010	Spot Bond	7.3600	7.36	105.52123	103.86	0.00
14/07/2010	Spot Bond	7.3600	7.36	105.58451	103.86	0.00
15/07/2010	Spot Bond	7.3600	7.36	105.60562	103.86	0.00
12/07/2010	Spot Bond	7.3600	7.36	105.50015	103.86	0.00
16/07/2010	Spot Bond	6.6800	6.70	111.69620	111.65	0.00
15/07/2010	Spot Bond	6.7000	6.60	111.65403	111.75	0.00
14/07/2010	Spot Bond	6.5950	6.60	111.75108	111.69	0.00
13/07/2010	Spot Bond	6.5950	6.65	111.69198	111.61	0.00
12/07/2010	Spot Bond	6.6500	6.65	111.61035	111.59	0.00
16/07/2010	Spot Bond	7.7300	7.76	128.81270	128.67	0.00
15/07/2010	Spot Bond	7.7550	7.65	128.66601	129.15	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	Spot Bond	7.6500	7.65	129.14526	129.07	0.00
13/07/2010	Spot Bond	7.6500	7.73	129.06625	128.68	0.00
12/07/2010	Spot Bond	7.7250	7.73	128.67761	128.65	0.00
16/07/2010	Spot Bond	8.8850	8.92	114.66005	114.35	0.00
15/07/2010	Spot Bond	8.9150	8.79	114.35057	115.55	0.00
14/07/2010	Spot Bond	8.7850	8.79	115.55409	115.47	0.00
13/07/2010	Spot Bond	8.7850	8.80	115.47269	115.35	0.00
12/07/2010	Spot Bond	8.7950	8.80	115.35016	115.32	0.00
14/07/2010	Spot Bond	1.7400	1.78	113.71796	1.78	0.00
15/07/2010	Spot Bond	1.7400	1.74	113.72334	113.72	0.00
16/07/2010	Spot Bond	1.7400	1.74	113.72873	113.72	0.00
16/07/2010	Spot Bond	3.0100	3.02	127.91506	127.78	0.00
15/07/2010	Spot Bond	3.0200	3.02	127.77775	127.77	0.00
14/07/2010	Spot Bond	3.0200	3.02	127.76729	3.02	0.00
16/07/2010	Spot Bond	7.6700	7.68	104.68932	104.65	0.00
15/07/2010	Spot Bond	7.6750	7.52	104.64889	105.22	0.00
14/07/2010	Spot Bond	7.5200	7.52	105.21568	105.15	0.00
13/07/2010	Spot Bond	7.5200	7.58	105.15204	104.92	0.00
12/07/2010	Spot Bond	7.5750	7.58	104.92116	104.90	0.00
15/07/2010	Spot Bond	3.0200	3.00	107.57701	3.00	0.00
16/07/2010	Spot Bond	3.0200	3.02	107.58582	107.58	0.00
16/07/2010	Spot Bond	8.3700	8.40	102.21548	102.06	0.00
13/07/2010	Spot Bond	8.2750	8.35	102.60577	102.21	0.00
14/07/2010	Spot Bond	8.2750	8.28	102.67362	102.61	0.00
15/07/2010	Spot Bond	8.3950	8.28	102.06074	102.67	0.00
12/07/2010	Spot Bond	8.3450	8.35	102.21130	102.19	0.00
16/07/2010	Spot Bond	8.4650	8.49	97.88474	97.75	0.00
13/07/2010	Spot Bond	8.3800	8.46	98.27172	97.81	0.00
14/07/2010	Spot Bond	8.3800	8.38	98.33787	98.27	0.00
15/07/2010	Spot Bond	8.4850	8.38	97.74603	98.34	0.00
12/07/2010	Spot Bond	8.4550	8.46	97.81021	97.79	0.00
16/07/2010	Spot Bond	7.5400	7.56	99.99954	99.93	0.00
13/07/2010	Spot Bond	7.4100	7.48	100.29289	100.08	0.00
14/07/2010	Spot Bond	7.4100	7.41	100.35239	100.29	0.00
15/07/2010	Spot Bond	7.5550	7.41	99.93422	100.35	0.00
12/07/2010	Spot Bond	7.4750	7.48	100.07576	100.06	0.00
16/07/2010	Spot Bond	8.5800	8.61	91.60259	91.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	Spot Bond	8.4900	8.59	92.04463	91.42	0.00
14/07/2010	Spot Bond	8.4900	8.49	92.10704	92.04	0.00
15/07/2010	Spot Bond	8.6050	8.49	91.43070	92.11	0.00
12/07/2010	Spot Bond	8.5900	8.59	91.41672	91.40	0.00
16/07/2010	Spot Bond	8.6700	8.70	88.83835	88.66	0.00
13/07/2010	Spot Bond	8.5600	8.63	89.42967	89.00	0.00
14/07/2010	Spot Bond	8.5600	8.56	89.49113	89.43	0.00
15/07/2010	Spot Bond	8.6950	8.56	88.66106	89.49	0.00
12/07/2010	Spot Bond	8.6250	8.63	88.99801	88.98	0.00
16/07/2010	Spot Bond	8.8900	8.92	75.37775	75.13	0.00
13/07/2010	Spot Bond	8.7800	8.76	76.15964	76.30	0.00
14/07/2010	Spot Bond	8.7800	8.78	76.21330	76.16	0.00
15/07/2010	Spot Bond	8.9200	8.78	75.12508	76.21	0.00
12/07/2010	Spot Bond	8.7600	8.76	76.30202	76.28	0.00
16/07/2010	Spot Bond	3.0800	3.08	94.28319	94.28	0.00
15/07/2010	Spot Bond	3.0800	3.08	94.27531	3.08	0.00
15/07/2010	Spot Bond	2.7500	2.75	99.68844	2.75	0.00
16/07/2010	Spot Bond	2.7500	2.75	98.44692	99.69	0.00
16/07/2010	Spot Bond	3.0200	3.02	97.31264	98.68	0.00
15/07/2010	Spot Bond	3.0200	3.05	98.67833	3.05	0.00
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

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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
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