



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 07/06/2010 To: 09/06/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	Spot Bond	15.6790	15.68	85.04392	83.34	0.00
08/06/2010	Spot Bond	15.6790	15.68	84.93619	83.34	0.00
07/06/2010	Spot Bond	15.6790	15.68	84.90031	83.34	0.00
08/06/2010	Spot Bond	7.3600	7.36	104.78847	103.86	0.00
09/06/2010	Spot Bond	7.3600	7.36	104.85088	103.86	0.00
07/06/2010	Spot Bond	7.3600	7.36	104.76769	103.86	0.00
09/06/2010	Spot Bond	6.9000	7.10	110.69513	110.39	0.00
08/06/2010	Spot Bond	7.1000	7.13	110.39172	110.33	0.00
07/06/2010	Spot Bond	7.1300	7.13	110.33446	110.31	0.00
08/06/2010	Spot Bond	8.0500	8.08	126.19953	126.03	0.00
09/06/2010	Spot Bond	8.0000	8.05	126.52183	126.20	0.00
07/06/2010	Spot Bond	8.0800	8.08	126.02785	126.00	0.00
08/06/2010	Spot Bond	8.9700	9.00	112.77491	117.70	0.00
09/06/2010	Spot Bond	8.9300	8.97	113.23157	112.77	0.00
07/06/2010	Spot Bond	9.0000	9.01	117.70360	117.63	0.00
08/06/2010	Spot Bond	7.9650	8.01	102.70009	106.89	0.00
09/06/2010	Spot Bond	7.8800	7.97	103.08989	102.70	0.00
07/06/2010	Spot Bond	8.0050	8.01	106.89051	106.87	0.00
08/06/2010	Spot Bond	8.6700	8.71	99.72244	99.49	0.00
09/06/2010	Spot Bond	8.6200	8.67	100.05337	99.72	0.00
07/06/2010	Spot Bond	8.7100	8.71	99.49033	99.49	0.00
08/06/2010	Spot Bond	8.7250	8.76	95.48709	99.25	0.00
09/06/2010	Spot Bond	8.7050	8.73	95.66961	95.49	0.00
07/06/2010	Spot Bond	8.7600	8.76	99.25287	99.23	0.00
08/06/2010	Spot Bond	7.8900	7.95	101.83438	101.64	0.00
09/06/2010	Spot Bond	7.7800	7.89	102.23587	101.83	0.00
07/06/2010	Spot Bond	7.9450	7.95	101.64461	101.62	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	Spot Bond	8.7800	8.81	93.14756	92.95	0.00
09/06/2010	Spot Bond	8.7550	8.78	93.36360	93.15	0.00
07/06/2010	Spot Bond	8.8100	8.81	92.94612	92.92	0.00
08/06/2010	Spot Bond	8.8500	8.91	86.89221	86.50	0.00
09/06/2010	Spot Bond	8.8200	8.85	87.14016	86.89	0.00
07/06/2010	Spot Bond	8.9100	8.91	86.50055	86.48	0.00
08/06/2010	Spot Bond	8.9000	8.93	74.58618	74.33	0.00
09/06/2010	Spot Bond	8.8650	8.90	74.91451	74.59	0.00
07/06/2010	Spot Bond	8.9300	8.94	74.33397	74.28	0.00
Grand Total:						0.00