



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 14/06/2010 To: 14/06/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2010	Spot Bond	15.6790	15.68	85.18776	83.34	0.00
14/06/2010	Spot Bond	7.3600	7.36	104.93421	103.86	0.00
14/06/2010	Spot Bond	6.8950	6.91	110.78276	110.75	0.00
14/06/2010	Spot Bond	7.9700	7.99	126.77442	126.65	0.00
14/06/2010	Spot Bond	8.9400	8.94	113.24642	113.22	0.00
14/06/2010	Spot Bond	7.8550	7.88	103.27273	103.17	0.00
14/06/2010	Spot Bond	8.5900	8.61	100.30260	100.17	0.00
14/06/2010	Spot Bond	8.7000	8.71	95.78805	95.74	0.00
14/06/2010	Spot Bond	7.7550	7.78	102.39852	102.32	0.00
14/06/2010	Spot Bond	8.7300	8.75	93.60195	93.46	0.00
14/06/2010	Spot Bond	8.7900	8.81	87.40907	87.26	0.00
14/06/2010	Spot Bond	8.8800	8.88	74.86747	74.89	0.00
Grand Total:						0.00