



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
06/09/2010	Spot Bond	6.2200	6.22	106.63861	106.63	0.00
06/09/2010	Spot Bond	7.2700	7.27	125.58454	125.58	0.00
06/09/2010	Spot Bond	8.0300	8.02	124.49267	124.57	0.00
06/09/2010	Spot Bond	1.5000	1.50	114.63908	114.63	0.00
06/09/2010	Spot Bond	2.6400	2.65	133.19626	133.06	0.00
06/09/2010	Spot Bond	7.1750	7.15	107.61238	107.70	0.00
06/09/2010	Spot Bond	2.6300	2.63	115.07536	115.07	0.00
06/09/2010	Spot Bond	7.7800	7.78	102.37298	102.38	0.00
06/09/2010	Spot Bond	7.8800	7.88	102.44953	102.43	0.00
06/09/2010	Spot Bond	7.0800	7.06	102.36017	102.40	0.00
06/09/2010	Spot Bond	7.9650	7.95	96.43705	96.51	0.00
06/09/2010	Spot Bond	8.0200	8.02	94.04939	94.03	0.00
06/09/2010	Spot Bond	8.0000	7.99	83.83154	83.91	0.00
06/09/2010	Spot Bond	2.6700	2.67	100.17389	100.17	0.00
06/09/2010	Spot Bond	2.5000	2.50	100.27042	100.26	0.00
06/09/2010	Spot Bond	2.6800	2.68	100.98062	100.97	0.00
<b>Grand Total:</b>						<b>0.00</b>