



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	Spot Bond	15.6790	15.68	84.90031	83.34	0.00
07/06/2010	Spot Bond	7.3600	7.36	104.76769	103.86	0.00
07/06/2010	Spot Bond	7.1300	7.13	110.33446	110.31	0.00
07/06/2010	Spot Bond	8.0800	8.08	126.02785	126.00	0.00
07/06/2010	Spot Bond	9.0000	9.01	117.70360	117.63	0.00
07/06/2010	Spot Bond	8.0050	8.01	106.89051	106.87	0.00
07/06/2010	Spot Bond	8.7100	8.71	99.49033	99.49	0.00
07/06/2010	Spot Bond	8.7600	8.76	99.25287	99.23	0.00
07/06/2010	Spot Bond	7.9450	7.95	101.64461	101.62	0.00
07/06/2010	Spot Bond	8.8100	8.81	92.94612	92.92	0.00
07/06/2010	Spot Bond	8.9100	8.91	86.50055	86.48	0.00
07/06/2010	Spot Bond	8.9300	8.94	74.33397	74.28	0.00
Grand Total:						0.00