



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 28/06/2010 To: 30/06/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2010	Spot Bond	15.6790	15.68	85.65696	83.34	0.00
30/06/2010	Spot Bond	15.6790	15.68	85.80185	83.34	0.00
29/06/2010	Spot Bond	15.6790	15.68	85.69316	83.34	0.00
30/06/2010	Spot Bond	7.3600	7.36	105.28983	103.86	0.00
29/06/2010	Spot Bond	7.3600	7.36	105.22690	103.86	0.00
28/06/2010	Spot Bond	7.3600	7.36	105.20594	103.86	0.00
28/06/2010	Spot Bond	6.9750	6.99	110.95568	110.92	0.00
29/06/2010	Spot Bond	7.0300	6.98	110.91285	110.96	0.00
30/06/2010	Spot Bond	6.9700	7.03	111.04414	110.91	0.00
28/06/2010	Spot Bond	8.0400	8.06	126.78978	126.67	0.00
29/06/2010	Spot Bond	8.0900	8.04	126.57840	126.79	0.00
30/06/2010	Spot Bond	8.0300	8.09	126.94617	126.58	0.00
28/06/2010	Spot Bond	9.0800	9.11	112.29779	112.04	0.00
29/06/2010	Spot Bond	9.1150	9.08	112.00320	112.30	0.00
30/06/2010	Spot Bond	9.0400	9.12	112.77626	112.00	0.00
28/06/2010	Spot Bond	7.9100	7.96	103.34808	103.16	0.00
29/06/2010	Spot Bond	7.9500	7.91	103.21909	103.35	0.00
30/06/2010	Spot Bond	7.8900	7.95	103.51117	103.22	0.00
28/06/2010	Spot Bond	8.7150	8.73	99.94960	99.85	0.00
29/06/2010	Spot Bond	8.7400	8.72	99.84317	99.95	0.00
30/06/2010	Spot Bond	8.6700	8.74	100.27596	99.84	0.00
28/06/2010	Spot Bond	8.8000	8.82	95.50574	95.37	0.00
29/06/2010	Spot Bond	8.8400	8.80	95.30035	95.51	0.00
30/06/2010	Spot Bond	8.7800	8.84	95.70980	95.30	0.00
28/06/2010	Spot Bond	7.8350	7.88	102.43667	102.28	0.00
29/06/2010	Spot Bond	7.8600	7.84	102.38297	102.44	0.00
30/06/2010	Spot Bond	7.8000	7.86	98.88711	102.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2010	Spot Bond	8.9200	8.87	92.78329	93.06	0.00
30/06/2010	Spot Bond	8.8600	8.92	89.58829	92.78	0.00
28/06/2010	Spot Bond	8.8700	8.89	93.05617	92.92	0.00
30/06/2010	Spot Bond	8.9000	8.96	87.07865	86.65	0.00
29/06/2010	Spot Bond	8.9600	8.92	86.64822	86.90	0.00
28/06/2010	Spot Bond	8.9150	8.94	86.90354	86.76	0.00
30/06/2010	Spot Bond	8.9900	9.06	74.31377	73.76	0.00
29/06/2010	Spot Bond	9.0550	9.04	73.76178	73.90	0.00
28/06/2010	Spot Bond	9.0350	9.06	73.89670	73.69	0.00
Grand Total:						0.00