



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

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

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
07/09/2010	Spot Bond	15.6790	15.68	91.38496	83.34	0.00
06/09/2010	Spot Bond	6.2200	6.22	106.63861	106.63	0.00
07/09/2010	Spot Bond	6.1700	6.22	106.70543	106.64	0.00
06/09/2010	Spot Bond	7.2700	7.27	125.58454	125.58	0.00
07/09/2010	Spot Bond	7.2200	7.27	125.84862	125.58	0.00
06/09/2010	Spot Bond	8.0300	8.02	124.49267	124.57	0.00
07/09/2010	Spot Bond	7.9300	8.03	125.56903	124.49	0.00
06/09/2010	Spot Bond	1.5000	1.50	114.63908	114.63	0.00
07/09/2010	Spot Bond	1.5000	1.50	114.64377	114.64	0.00
06/09/2010	Spot Bond	2.6400	2.65	133.19626	133.06	0.00
07/09/2010	Spot Bond	2.6400	2.64	133.20581	133.20	0.00
06/09/2010	Spot Bond	7.1750	7.15	107.61238	107.70	0.00
07/09/2010	Spot Bond	7.1400	7.18	107.76472	107.61	0.00
06/09/2010	Spot Bond	2.6300	2.63	115.07536	115.07	0.00
07/09/2010	Spot Bond	2.6300	2.63	115.08358	115.08	0.00
06/09/2010	Spot Bond	7.7800	7.78	102.37298	102.38	0.00
07/09/2010	Spot Bond	7.6950	7.78	102.85543	102.37	0.00
06/09/2010	Spot Bond	7.8800	7.88	102.44953	102.43	0.00
07/09/2010	Spot Bond	7.7900	7.88	103.01550	102.45	0.00
06/09/2010	Spot Bond	7.0800	7.06	102.36017	102.40	0.00
07/09/2010	Spot Bond	7.0300	7.08	102.52750	102.36	0.00
06/09/2010	Spot Bond	7.9650	7.95	96.43705	96.51	0.00
07/09/2010	Spot Bond	7.8800	7.97	96.99587	96.44	0.00
06/09/2010	Spot Bond	8.0200	8.02	94.04939	94.03	0.00
07/09/2010	Spot Bond	7.9400	8.02	94.60116	94.05	0.00
06/09/2010	Spot Bond	8.0000	7.99	83.83154	83.91	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	Spot Bond	7.9050	8.00	84.72862	83.83	0.00
06/09/2010	Spot Bond	2.6700	2.67	100.17389	100.17	0.00
07/09/2010	Spot Bond	2.6700	2.67	100.18116	100.17	0.00
06/09/2010	Spot Bond	2.5000	2.50	100.27042	100.26	0.00
07/09/2010	Spot Bond	2.5000	2.50	100.27719	100.27	0.00
06/09/2010	Spot Bond	2.6800	2.68	100.98062	100.97	0.00
07/09/2010	Spot Bond	2.6800	2.68	100.98792	100.98	0.00
Grand Total:						0.00