



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 06/12/2010 To: 06/12/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	Spot Bond	15.6790	15.68	91.30860	83.34	0.00
06/12/2010	Spot Bond	6.3500	6.34	108.19860	108.19	0.00
06/12/2010	Spot Bond	7.3350	7.32	127.56037	127.60	0.00
06/12/2010	Spot Bond	8.3550	8.32	123.66123	123.98	0.00
06/12/2010	Spot Bond	210.9235	211.00	7.40467	7.37	0.00
06/12/2010	Spot Bond	225.8628	226.28	2.45542	2.44	0.00
06/12/2010	Spot Bond	7.0750	7.06	109.87219	109.91	0.00
06/12/2010	Spot Bond	2.7000	2.70	112.80428	112.80	0.00
06/12/2010	Spot Bond	7.9550	7.94	103.43779	103.49	0.00
06/12/2010	Spot Bond	8.0950	8.08	103.17965	103.24	0.00
06/12/2010	Spot Bond	6.7400	6.73	105.08083	105.10	0.00
06/12/2010	Spot Bond	8.1450	8.13	97.20976	97.31	0.00
06/12/2010	Spot Bond	8.2150	8.20	91.22614	91.30	0.00
06/12/2010	Spot Bond	8.3850	8.36	78.90952	79.15	0.00
06/12/2010	Spot Bond	125.5778	125.57	2.49721	2.49	0.00
06/12/2010	Spot Bond	2.2400	2.25	102.37317	102.31	0.00
06/12/2010	Spot Bond	2.7000	2.70	101.45547	101.45	0.00
06/12/2010	Spot Bond	8.0000	8.00	91.97504	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>