



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For June 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2010	Spot Bond	15.6790	15.68	84.86444	83.34	0.00
03/06/2010	Spot Bond	15.6790	15.68	84.82859	83.34	0.00
02/06/2010	Spot Bond	15.6790	15.68	84.79276	83.34	0.00
01/06/2010	Spot Bond	15.6790	15.68	84.68535	83.34	0.00
04/06/2010	Spot Bond	7.3600	7.36	104.74691	103.86	0.00
02/06/2010	Spot Bond	7.3600	7.36	104.70538	103.86	0.00
03/06/2010	Spot Bond	7.3600	7.36	104.72614	103.86	0.00
01/06/2010	Spot Bond	7.3600	7.36	104.64315	103.86	0.00
04/06/2010	Spot Bond	7.1300	7.03	110.31345	110.41	0.00
02/06/2010	Spot Bond	7.0350	7.06	110.38737	110.29	0.00
03/06/2010	Spot Bond	7.0300	7.04	110.41419	110.39	0.00
01/06/2010	Spot Bond	7.0600	7.09	110.29444	110.24	0.00
04/06/2010	Spot Bond	8.0800	7.98	126.00072	126.46	0.00
03/06/2010	Spot Bond	7.9800	7.99	126.45700	126.38	0.00
02/06/2010	Spot Bond	7.9900	8.02	126.38164	126.16	0.00
01/06/2010	Spot Bond	8.0200	8.04	126.15547	126.03	0.00
04/06/2010	Spot Bond	9.0050	8.93	117.62852	118.30	0.00
03/06/2010	Spot Bond	8.9300	8.92	118.30227	118.37	0.00
02/06/2010	Spot Bond	8.9200	8.94	118.36802	118.09	0.00
01/06/2010	Spot Bond	8.9400	8.94	118.09472	118.07	0.00
04/06/2010	Spot Bond	8.0050	7.93	106.86746	107.15	0.00
03/06/2010	Spot Bond	7.9250	7.93	107.14949	107.11	0.00
02/06/2010	Spot Bond	7.9300	7.96	107.10751	106.92	0.00
01/06/2010	Spot Bond	7.9600	7.98	106.92413	106.82	0.00
04/06/2010	Spot Bond	8.7050	8.59	99.49340	100.07	0.00
03/06/2010	Spot Bond	8.5900	8.60	100.07362	100.02	0.00
02/06/2010	Spot Bond	8.5950	8.60	100.02442	99.93	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	Spot Bond	8.6000	8.62	99.92947	99.80	0.00
04/06/2010	Spot Bond	8.7600	8.64	99.22950	99.90	0.00
03/06/2010	Spot Bond	8.6400	8.64	99.89960	99.91	0.00
02/06/2010	Spot Bond	8.6350	8.66	99.90543	99.69	0.00
01/06/2010	Spot Bond	8.6600	8.68	99.69066	99.55	0.00
04/06/2010	Spot Bond	7.9450	7.86	101.62273	101.86	0.00
03/06/2010	Spot Bond	7.8600	7.87	101.86100	101.81	0.00
02/06/2010	Spot Bond	7.8700	7.91	101.80865	101.62	0.00
01/06/2010	Spot Bond	7.9100	7.93	101.62073	101.54	0.00
04/06/2010	Spot Bond	8.8100	8.69	92.92399	93.62	0.00
03/06/2010	Spot Bond	8.6900	8.69	93.62221	93.63	0.00
02/06/2010	Spot Bond	8.6850	8.70	93.63039	93.47	0.00
01/06/2010	Spot Bond	8.7000	8.72	93.47389	93.33	0.00
04/06/2010	Spot Bond	8.9100	8.78	86.47995	87.30	0.00
03/06/2010	Spot Bond	8.7750	8.76	87.29753	87.37	0.00
02/06/2010	Spot Bond	8.7600	8.76	87.37085	87.31	0.00
01/06/2010	Spot Bond	8.7600	8.78	87.30947	87.16	0.00
04/06/2010	Spot Bond	8.9350	8.87	74.27727	74.81	0.00
03/06/2010	Spot Bond	8.8650	8.84	74.80806	74.99	0.00
02/06/2010	Spot Bond	8.8400	8.86	74.98786	74.78	0.00
01/06/2010	Spot Bond	8.8600	8.87	74.77661	74.68	0.00
10/06/2010	Spot Bond	15.6790	15.68	85.07985	83.34	0.00
09/06/2010	Spot Bond	15.6790	15.68	85.04392	83.34	0.00
08/06/2010	Spot Bond	15.6790	15.68	84.93619	83.34	0.00
07/06/2010	Spot Bond	15.6790	15.68	84.90031	83.34	0.00
09/06/2010	Spot Bond	7.3600	7.36	104.85088	103.86	0.00
10/06/2010	Spot Bond	7.3600	7.36	104.87170	103.86	0.00
08/06/2010	Spot Bond	7.3600	7.36	104.78847	103.86	0.00
07/06/2010	Spot Bond	7.3600	7.36	104.76769	103.86	0.00
10/06/2010	Spot Bond	6.9000	6.90	110.71554	110.70	0.00
09/06/2010	Spot Bond	6.9000	7.10	110.69513	110.39	0.00
08/06/2010	Spot Bond	7.1000	7.13	110.39172	110.33	0.00
07/06/2010	Spot Bond	7.1300	7.13	110.33446	110.31	0.00
09/06/2010	Spot Bond	8.0000	8.05	126.52183	126.20	0.00
10/06/2010	Spot Bond	7.9800	8.00	126.64536	126.52	0.00
08/06/2010	Spot Bond	8.0500	8.08	126.19953	126.03	0.00
07/06/2010	Spot Bond	8.0800	8.08	126.02785	126.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2010	Spot Bond	8.9300	8.97	113.23157	112.77	0.00
10/06/2010	Spot Bond	8.9200	8.93	113.35281	113.23	0.00
08/06/2010	Spot Bond	8.9700	9.00	112.77491	117.70	0.00
07/06/2010	Spot Bond	9.0000	9.01	117.70360	117.63	0.00
09/06/2010	Spot Bond	7.8800	7.97	103.08989	102.70	0.00
10/06/2010	Spot Bond	7.8650	7.88	103.16900	103.09	0.00
08/06/2010	Spot Bond	7.9650	8.01	102.70009	106.89	0.00
07/06/2010	Spot Bond	8.0050	8.01	106.89051	106.87	0.00
09/06/2010	Spot Bond	8.6200	8.67	100.05337	99.72	0.00
10/06/2010	Spot Bond	8.6000	8.62	100.18130	100.05	0.00
08/06/2010	Spot Bond	8.6700	8.71	99.72244	99.49	0.00
07/06/2010	Spot Bond	8.7100	8.71	99.49033	99.49	0.00
09/06/2010	Spot Bond	8.7050	8.73	95.66961	95.49	0.00
10/06/2010	Spot Bond	8.6900	8.71	95.77855	95.67	0.00
08/06/2010	Spot Bond	8.7250	8.76	95.48709	99.25	0.00
07/06/2010	Spot Bond	8.7600	8.76	99.25287	99.23	0.00
09/06/2010	Spot Bond	7.7800	7.89	102.23587	101.83	0.00
10/06/2010	Spot Bond	7.7750	7.78	102.27273	102.24	0.00
08/06/2010	Spot Bond	7.8900	7.95	101.83438	101.64	0.00
07/06/2010	Spot Bond	7.9450	7.95	101.64461	101.62	0.00
09/06/2010	Spot Bond	8.7550	8.78	93.36360	93.15	0.00
10/06/2010	Spot Bond	8.7400	8.76	93.47566	93.36	0.00
08/06/2010	Spot Bond	8.7800	8.81	93.14756	92.95	0.00
07/06/2010	Spot Bond	8.8100	8.81	92.94612	92.92	0.00
09/06/2010	Spot Bond	8.8200	8.85	87.14016	86.89	0.00
10/06/2010	Spot Bond	8.8000	8.82	87.28515	87.14	0.00
08/06/2010	Spot Bond	8.8500	8.91	86.89221	86.50	0.00
07/06/2010	Spot Bond	8.9100	8.91	86.50055	86.48	0.00
09/06/2010	Spot Bond	8.8650	8.90	74.91451	74.59	0.00
10/06/2010	Spot Bond	8.8600	8.87	74.97170	74.91	0.00
08/06/2010	Spot Bond	8.9000	8.93	74.58618	74.33	0.00
07/06/2010	Spot Bond	8.9300	8.94	74.33397	74.28	0.00
<b>Grand Total:</b>						<b>0.00</b>