



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 21/06/2010 To: 24/06/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2010	Spot Bond	15.6790	15.68	85.44009	83.34	0.00
24/06/2010	Spot Bond	15.6790	15.68	85.58462	83.34	0.00
23/06/2010	Spot Bond	15.6790	15.68	85.54846	83.34	0.00
21/06/2010	Spot Bond	15.6790	15.68	85.40400	83.34	0.00
24/06/2010	Spot Bond	7.3600	7.36	105.16404	103.86	0.00
23/06/2010	Spot Bond	7.3600	7.36	105.14310	103.86	0.00
22/06/2010	Spot Bond	7.3600	7.36	105.08035	103.86	0.00
21/06/2010	Spot Bond	7.3600	7.36	105.05945	103.86	0.00
22/06/2010	Spot Bond	6.8450	6.82	110.98449	111.00	0.00
23/06/2010	Spot Bond	6.8650	6.85	111.02204	110.98	0.00
24/06/2010	Spot Bond	6.9200	6.87	110.97835	111.02	0.00
21/06/2010	Spot Bond	6.8150	6.83	110.99958	110.96	0.00
22/06/2010	Spot Bond	7.9150	7.90	127.22791	127.30	0.00
23/06/2010	Spot Bond	7.9300	7.92	127.23624	127.23	0.00
24/06/2010	Spot Bond	7.9800	7.93	127.02293	127.24	0.00
21/06/2010	Spot Bond	7.8950	7.92	127.29764	127.15	0.00
22/06/2010	Spot Bond	8.9600	8.94	113.24907	113.46	0.00
23/06/2010	Spot Bond	8.9750	8.96	113.19027	113.25	0.00
24/06/2010	Spot Bond	9.0250	8.98	112.75199	113.19	0.00
21/06/2010	Spot Bond	8.9350	8.93	113.45627	113.48	0.00
22/06/2010	Spot Bond	7.8100	7.79	103.59649	103.67	0.00
23/06/2010	Spot Bond	7.8350	7.81	103.56661	103.60	0.00
24/06/2010	Spot Bond	7.8900	7.84	103.37993	103.57	0.00
21/06/2010	Spot Bond	7.7850	7.81	103.67007	103.55	0.00
22/06/2010	Spot Bond	8.5600	8.54	100.62062	100.73	0.00
23/06/2010	Spot Bond	8.6000	8.56	100.47974	100.62	0.00
24/06/2010	Spot Bond	8.6500	8.60	100.24153	100.48	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2010	Spot Bond	8.5350	8.56	100.72917	100.60	0.00
22/06/2010	Spot Bond	8.6600	8.63	96.17522	96.36	0.00
23/06/2010	Spot Bond	8.6850	8.66	96.09791	96.18	0.00
24/06/2010	Spot Bond	8.7400	8.69	95.80413	96.10	0.00
21/06/2010	Spot Bond	8.6250	8.65	96.35540	96.19	0.00
22/06/2010	Spot Bond	7.7200	7.69	102.65584	102.74	0.00
23/06/2010	Spot Bond	7.7600	7.72	102.59878	102.66	0.00
24/06/2010	Spot Bond	7.8100	7.76	102.46883	102.60	0.00
21/06/2010	Spot Bond	7.6850	7.71	102.74112	102.64	0.00
22/06/2010	Spot Bond	8.7350	8.70	93.72677	93.91	0.00
23/06/2010	Spot Bond	8.7600	8.74	93.64362	93.73	0.00
24/06/2010	Spot Bond	8.8100	8.76	93.36766	93.64	0.00
21/06/2010	Spot Bond	8.7000	8.71	93.91473	93.86	0.00
22/06/2010	Spot Bond	8.7850	8.77	87.58413	87.69	0.00
23/06/2010	Spot Bond	8.8100	8.79	87.49041	87.58	0.00
24/06/2010	Spot Bond	8.8550	8.81	87.23213	87.49	0.00
21/06/2010	Spot Bond	8.7650	8.78	87.68827	87.61	0.00
22/06/2010	Spot Bond	8.9200	8.89	74.67860	74.90	0.00
23/06/2010	Spot Bond	8.9300	8.92	74.65404	74.68	0.00
24/06/2010	Spot Bond	8.9800	8.93	74.28391	74.65	0.00
21/06/2010	Spot Bond	8.8900	8.89	74.89563	74.92	0.00
<b>Grand Total:</b>						<b>0.00</b>