



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

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

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
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
28/06/2010	Spot Bond	8.0400	8.06	126.78978	126.67	0.00
28/06/2010	Spot Bond	9.0800	9.11	112.29779	112.04	0.00
28/06/2010	Spot Bond	7.9100	7.96	103.34808	103.16	0.00
28/06/2010	Spot Bond	8.7150	8.73	99.94960	99.85	0.00
28/06/2010	Spot Bond	8.8000	8.82	95.50574	95.37	0.00
28/06/2010	Spot Bond	7.8350	7.88	102.43667	102.28	0.00
28/06/2010	Spot Bond	8.8700	8.89	93.05617	92.92	0.00
28/06/2010	Spot Bond	8.9150	8.94	86.90354	86.76	0.00
28/06/2010	Spot Bond	9.0350	9.06	73.89670	73.69	0.00
Grand Total:						0.00