



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 06/12/2010 To: 09/12/2010

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
07/12/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
08/12/2010	Spot Bond	15.6790	15.68	91.46138	83.34	0.00
09/12/2010	Spot Bond	15.6790	15.68	91.49961	83.34	0.00
08/12/2010	Spot Bond	6.0400	5.89	108.49599	108.56	0.00
09/12/2010	Spot Bond	5.8600	6.04	108.64296	108.50	0.00
07/12/2010	Spot Bond	5.8850	6.35	108.55541	108.20	0.00
06/12/2010	Spot Bond	6.3500	6.34	108.19860	108.19	0.00
08/12/2010	Spot Bond	7.4700	7.32	127.05046	127.68	0.00
09/12/2010	Spot Bond	7.4400	7.47	127.21169	127.05	0.00
07/12/2010	Spot Bond	7.3150	7.34	127.67682	127.56	0.00
06/12/2010	Spot Bond	7.3350	7.32	127.56037	127.60	0.00
08/12/2010	Spot Bond	8.4950	8.35	117.15368	123.79	0.00
09/12/2010	Spot Bond	8.4700	8.50	117.42457	117.15	0.00
07/12/2010	Spot Bond	8.3450	8.36	123.78824	123.66	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
07/12/2010	Spot Bond	210.9374	210.92	7.43327	7.40	0.00
08/12/2010	Spot Bond	211.0242	210.94	7.51734	7.43	0.00
09/12/2010	Spot Bond	211.0832	211.02	7.54397	7.52	0.00
06/12/2010	Spot Bond	225.8628	226.28	2.45542	2.44	0.00
09/12/2010	Spot Bond	225.7563	225.95	2.50809	2.50	0.00
08/12/2010	Spot Bond	225.9548	225.89	2.49554	2.47	0.00
07/12/2010	Spot Bond	225.8858	225.86	2.46539	2.46	0.00
08/12/2010	Spot Bond	7.2200	7.06	105.07150	109.95	0.00
09/12/2010	Spot Bond	7.1950	7.22	105.18053	105.07	0.00
07/12/2010	Spot Bond	7.0600	7.08	109.94672	109.87	0.00

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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
07/12/2010	Spot Bond	2.7000	2.70	112.81260	112.80	0.00
08/12/2010	Spot Bond	2.7000	2.70	112.83754	112.81	0.00
09/12/2010	Spot Bond	2.7000	2.70	112.84585	112.84	0.00
06/12/2010	Spot Bond	7.9550	7.94	103.43779	103.49	0.00
07/12/2010	Spot Bond	7.9350	7.96	103.56425	103.44	0.00
08/12/2010	Spot Bond	8.1000	7.94	102.77653	103.56	0.00
09/12/2010	Spot Bond	8.0600	8.10	103.00535	102.78	0.00
06/12/2010	Spot Bond	8.0950	8.08	103.17965	103.24	0.00
07/12/2010	Spot Bond	8.0550	8.10	103.43442	103.18	0.00
08/12/2010	Spot Bond	8.2150	8.06	98.58362	103.43	0.00
09/12/2010	Spot Bond	8.1800	8.22	98.80661	98.58	0.00
06/12/2010	Spot Bond	6.7400	6.73	105.08083	105.10	0.00
07/12/2010	Spot Bond	6.7200	6.74	105.15560	105.08	0.00
08/12/2010	Spot Bond	6.8650	6.72	104.80926	105.16	0.00
09/12/2010	Spot Bond	6.8400	6.87	104.89778	104.81	0.00
06/12/2010	Spot Bond	8.1450	8.13	97.20976	97.31	0.00
07/12/2010	Spot Bond	8.1400	8.15	97.26141	97.21	0.00
08/12/2010	Spot Bond	8.3100	8.14	96.29368	97.26	0.00
09/12/2010	Spot Bond	8.2800	8.31	96.49585	96.29	0.00
06/12/2010	Spot Bond	8.2150	8.20	91.22614	91.30	0.00
07/12/2010	Spot Bond	8.1900	8.22	91.40677	91.23	0.00
08/12/2010	Spot Bond	8.3400	8.19	90.51046	91.41	0.00
09/12/2010	Spot Bond	8.3150	8.34	90.68932	90.51	0.00
06/12/2010	Spot Bond	8.3850	8.36	78.90952	79.15	0.00
07/12/2010	Spot Bond	8.3650	8.39	79.09868	78.91	0.00
08/12/2010	Spot Bond	8.5150	8.37	77.88160	79.10	0.00
09/12/2010	Spot Bond	8.4750	8.52	78.23498	77.88	0.00
06/12/2010	Spot Bond	125.5778	125.57	2.49721	2.49	0.00
09/12/2010	Spot Bond	125.4684	125.63	2.53273	2.52	0.00
08/12/2010	Spot Bond	125.6285	125.59	2.52324	2.50	0.00
07/12/2010	Spot Bond	125.5905	125.58	2.50369	2.50	0.00
06/12/2010	Spot Bond	2.2400	2.25	102.37317	102.31	0.00
09/12/2010	Spot Bond	2.2200	2.22	102.51917	102.51	0.00
08/12/2010	Spot Bond	2.2200	2.24	102.51302	102.38	0.00
07/12/2010	Spot Bond	2.2400	2.24	102.37937	102.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	Spot Bond	2.7000	2.70	101.45547	101.45	0.00
09/12/2010	Spot Bond	2.6800	2.70	101.68436	101.49	0.00
08/12/2010	Spot Bond	2.7000	2.71	101.48505	101.37	0.00
07/12/2010	Spot Bond	2.7100	2.70	101.36698	101.46	0.00
06/12/2010	Spot Bond	8.0000	8.00	91.97504	8.00	0.00
09/12/2010	Spot Bond	8.0000	8.00	92.07474	8.00	0.00
08/12/2010	Spot Bond	8.0000	8.00	92.05479	8.00	0.00
07/12/2010	Spot Bond	8.0000	8.00	91.99497	8.00	0.00
Grand Total:						0.00