



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 17/05/2010 To: 17/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	Spot Bond	15.6790	15.68	84.15033	83.34	0.00
17/05/2010	Spot Bond	7.3600	7.36	104.33307	103.86	0.00
17/05/2010	Spot Bond	7.0650	7.02	109.97662	110.01	0.00
17/05/2010	Spot Bond	8.0250	7.98	125.72738	125.92	0.00
17/05/2010	Spot Bond	8.9350	8.83	117.71693	118.73	0.00
17/05/2010	Spot Bond	7.9850	7.95	106.48450	106.62	0.00
17/05/2010	Spot Bond	8.5950	8.55	99.61354	99.83	0.00
17/05/2010	Spot Bond	8.6600	8.62	99.34299	99.55	0.00
17/05/2010	Spot Bond	7.9750	7.93	101.09346	101.21	0.00
17/05/2010	Spot Bond	8.7450	8.70	92.87297	93.12	0.00
17/05/2010	Spot Bond	8.7950	8.75	86.78404	87.05	0.00
17/05/2010	Spot Bond	8.9050	8.77	74.15763	75.21	0.00
<b>Grand Total:</b>						<b>0.00</b>