



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 24/05/2010 To: 28/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	Spot Bond	15.6790	15.68	84.61382	83.34	0.00
27/05/2010	Spot Bond	15.6790	15.68	84.57808	83.34	0.00
26/05/2010	Spot Bond	15.6790	15.68	84.54235	83.34	0.00
25/05/2010	Spot Bond	15.6790	15.68	84.43526	83.34	0.00
24/05/2010	Spot Bond	15.6790	15.68	84.39958	83.34	0.00
27/05/2010	Spot Bond	7.3600	7.36	104.58098	103.86	0.00
28/05/2010	Spot Bond	7.3600	7.36	104.60170	103.86	0.00
26/05/2010	Spot Bond	7.3600	7.36	104.56028	103.86	0.00
25/05/2010	Spot Bond	7.3600	7.36	104.49821	103.86	0.00
24/05/2010	Spot Bond	7.3600	7.36	104.47755	103.86	0.00
28/05/2010	Spot Bond	7.0300	7.05	110.28989	110.24	0.00
27/05/2010	Spot Bond	7.0500	7.10	110.24444	110.16	0.00
26/05/2010	Spot Bond	7.1000	7.24	110.16174	109.93	0.00
25/05/2010	Spot Bond	7.2350	7.17	109.93104	109.99	0.00
24/05/2010	Spot Bond	7.1700	7.23	109.99086	109.89	0.00
27/05/2010	Spot Bond	8.0000	8.05	126.17172	125.90	0.00
28/05/2010	Spot Bond	7.9800	8.00	126.29577	126.17	0.00
26/05/2010	Spot Bond	8.0500	8.19	125.90217	125.14	0.00
25/05/2010	Spot Bond	8.1900	8.12	125.14406	125.45	0.00
24/05/2010	Spot Bond	8.1200	8.18	125.45489	125.14	0.00
27/05/2010	Spot Bond	8.8600	8.89	118.76540	118.45	0.00
28/05/2010	Spot Bond	8.8750	8.86	118.65143	118.77	0.00
26/05/2010	Spot Bond	8.8900	9.03	118.45280	117.05	0.00
25/05/2010	Spot Bond	9.0300	8.96	117.05460	117.68	0.00
24/05/2010	Spot Bond	8.9600	9.04	117.68007	116.95	0.00
27/05/2010	Spot Bond	7.9400	7.99	106.93197	106.72	0.00
28/05/2010	Spot Bond	7.9200	7.94	107.03147	106.93	0.00

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26/05/2010	Spot Bond	7.9900	8.15	106.71762	106.06	0.00
25/05/2010	Spot Bond	8.1450	8.08	106.05703	106.28	0.00
24/05/2010	Spot Bond	8.0800	8.14	106.28153	106.03	0.00
27/05/2010	Spot Bond	8.5750	8.62	99.99282	99.73	0.00
28/05/2010	Spot Bond	8.5550	8.58	100.12131	99.99	0.00
26/05/2010	Spot Bond	8.6200	8.73	99.73265	99.09	0.00
25/05/2010	Spot Bond	8.7300	8.66	99.08643	99.43	0.00
24/05/2010	Spot Bond	8.6600	8.72	99.43061	99.09	0.00
27/05/2010	Spot Bond	8.6250	8.68	99.82450	99.48	0.00
28/05/2010	Spot Bond	8.6100	8.63	99.93502	99.82	0.00
26/05/2010	Spot Bond	8.6800	8.83	99.48178	98.58	0.00
25/05/2010	Spot Bond	8.8250	8.76	98.57557	98.93	0.00
24/05/2010	Spot Bond	8.7600	8.82	98.92612	98.56	0.00
27/05/2010	Spot Bond	7.8850	7.95	101.63231	101.41	0.00
28/05/2010	Spot Bond	7.8700	7.89	101.70016	101.63	0.00
26/05/2010	Spot Bond	7.9500	8.12	101.41072	100.84	0.00
25/05/2010	Spot Bond	8.1150	8.06	100.83904	100.99	0.00
24/05/2010	Spot Bond	8.0600	8.12	100.98537	100.78	0.00
27/05/2010	Spot Bond	8.6750	8.73	93.55901	93.24	0.00
28/05/2010	Spot Bond	8.6600	8.68	93.67175	93.56	0.00
26/05/2010	Spot Bond	8.7250	8.86	93.23521	92.36	0.00
25/05/2010	Spot Bond	8.8600	8.79	92.36026	92.76	0.00
24/05/2010	Spot Bond	8.7900	8.85	92.75652	92.41	0.00
27/05/2010	Spot Bond	8.7300	8.76	87.43631	87.23	0.00
28/05/2010	Spot Bond	8.7200	8.73	87.51955	87.44	0.00
26/05/2010	Spot Bond	8.7600	8.90	87.22770	86.29	0.00
25/05/2010	Spot Bond	8.9000	8.83	86.29494	86.71	0.00
24/05/2010	Spot Bond	8.8300	8.89	86.70876	86.32	0.00
27/05/2010	Spot Bond	8.7800	8.83	75.35926	74.94	0.00
28/05/2010	Spot Bond	8.8000	8.78	75.21718	75.36	0.00
26/05/2010	Spot Bond	8.8300	8.98	74.94317	73.75	0.00
25/05/2010	Spot Bond	8.9750	8.91	73.75423	74.24	0.00
24/05/2010	Spot Bond	8.9100	9.00	74.24217	73.56	0.00
Grand Total:						0.00