



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 31/05/2010 To: 31/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2010	Spot Bond	15.6790	15.68	84.64958	83.34	0.00
31/05/2010	Spot Bond	7.3600	7.36	104.62241	103.86	0.00
31/05/2010	Spot Bond	7.0900	7.03	110.23672	110.29	0.00
31/05/2010	Spot Bond	8.0400	7.98	126.03161	126.30	0.00
31/05/2010	Spot Bond	8.9400	8.88	118.06635	118.65	0.00
31/05/2010	Spot Bond	7.9800	7.92	106.82476	107.03	0.00
31/05/2010	Spot Bond	8.6200	8.56	99.80129	100.12	0.00
31/05/2010	Spot Bond	8.6800	8.61	99.55147	99.94	0.00
31/05/2010	Spot Bond	7.9300	7.87	101.53758	101.70	0.00
31/05/2010	Spot Bond	8.7200	8.66	93.33133	93.67	0.00
31/05/2010	Spot Bond	8.7800	8.72	87.16391	87.52	0.00
31/05/2010	Spot Bond	8.8700	8.80	74.68006	75.22	0.00
Grand Total:						0.00