



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	Spot Bond	15.6790	15.68	84.39958	83.34	0.00
24/05/2010	Spot Bond	7.3600	7.36	104.47755	103.86	0.00
24/05/2010	Spot Bond	7.1700	7.23	109.99086	109.89	0.00
24/05/2010	Spot Bond	8.1200	8.18	125.45489	125.14	0.00
24/05/2010	Spot Bond	8.9600	9.04	117.68007	116.95	0.00
24/05/2010	Spot Bond	8.0800	8.14	106.28153	106.03	0.00
24/05/2010	Spot Bond	8.6600	8.72	99.43061	99.09	0.00
24/05/2010	Spot Bond	8.7600	8.82	98.92612	98.56	0.00
24/05/2010	Spot Bond	8.0600	8.12	100.98537	100.78	0.00
24/05/2010	Spot Bond	8.7900	8.85	92.75652	92.41	0.00
24/05/2010	Spot Bond	8.8300	8.89	86.70876	86.32	0.00
24/05/2010	Spot Bond	8.9100	9.00	74.24217	73.56	0.00
<b>Grand Total:</b>						<b>0.00</b>