



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For May 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2010	Spot Bond	15.6790	15.68	83.86638	83.34	0.00
06/05/2010	Spot Bond	15.6790	15.68	83.83096	83.34	0.00
05/05/2010	Spot Bond	15.6790	15.68	83.79554	83.34	0.00
04/05/2010	Spot Bond	15.6790	15.68	83.68939	83.34	0.00
03/05/2010	Spot Bond	15.6790	15.68	83.65404	83.34	0.00
07/05/2010	Spot Bond	7.3600	7.36	104.16845	103.86	0.00
06/05/2010	Spot Bond	7.3600	7.36	104.14791	103.86	0.00
05/05/2010	Spot Bond	7.3600	7.36	104.12738	103.86	0.00
03/05/2010	Spot Bond	7.3600	7.36	104.04533	103.86	0.00
04/05/2010	Spot Bond	7.3600	7.36	104.06583	103.86	0.00
07/05/2010	Spot Bond	7.3600	7.16	109.43134	109.67	0.00
06/05/2010	Spot Bond	7.1600	7.12	109.66739	109.70	0.00
05/05/2010	Spot Bond	7.1150	6.96	109.70462	109.84	0.00
03/05/2010	Spot Bond	6.8850	6.85	109.92181	109.95	0.00
04/05/2010	Spot Bond	6.9600	6.89	109.84410	109.92	0.00
07/05/2010	Spot Bond	8.3000	8.10	124.17553	125.12	0.00
06/05/2010	Spot Bond	8.1000	8.06	125.11902	125.31	0.00
05/05/2010	Spot Bond	8.0550	7.90	125.31195	126.02	0.00
04/05/2010	Spot Bond	7.8950	7.83	126.01842	126.34	0.00
03/05/2010	Spot Bond	7.8250	7.79	126.33847	126.49	0.00
07/05/2010	Spot Bond	9.1500	9.02	115.49175	116.67	0.00
06/05/2010	Spot Bond	9.0200	8.99	116.66594	116.92	0.00
05/05/2010	Spot Bond	8.9900	8.84	116.91798	118.30	0.00
04/05/2010	Spot Bond	8.8350	8.78	118.29861	118.85	0.00
03/05/2010	Spot Bond	8.7750	8.74	118.84542	119.15	0.00
07/05/2010	Spot Bond	8.2800	8.08	105.16937	105.91	0.00
06/05/2010	Spot Bond	8.0800	8.04	105.91212	106.06	0.00

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05/05/2010	Spot Bond	8.0350	7.87	106.06253	106.65	0.00
04/05/2010	Spot Bond	7.8650	7.80	106.65327	106.90	0.00
03/05/2010	Spot Bond	7.7950	7.77	106.90391	107.00	0.00
07/05/2010	Spot Bond	8.8800	8.69	97.93501	98.91	0.00
06/05/2010	Spot Bond	8.6900	8.64	98.90655	99.15	0.00
05/05/2010	Spot Bond	8.6400	8.49	99.14765	99.90	0.00
04/05/2010	Spot Bond	8.4850	8.41	99.90401	100.31	0.00
03/05/2010	Spot Bond	8.4050	8.38	100.31063	100.42	0.00
07/05/2010	Spot Bond	8.9600	8.77	97.42902	98.50	0.00
06/05/2010	Spot Bond	8.7700	8.73	98.49616	98.70	0.00
05/05/2010	Spot Bond	8.7300	8.57	98.70464	99.57	0.00
04/05/2010	Spot Bond	8.5700	8.50	99.56986	99.96	0.00
03/05/2010	Spot Bond	8.5000	8.46	99.95961	100.17	0.00
07/05/2010	Spot Bond	8.2500	8.05	100.06905	100.66	0.00
06/05/2010	Spot Bond	8.0500	8.01	100.66428	100.77	0.00
05/05/2010	Spot Bond	8.0100	7.84	100.76650	101.25	0.00
04/05/2010	Spot Bond	7.8350	7.77	101.24749	101.45	0.00
03/05/2010	Spot Bond	7.7650	7.72	101.44580	101.57	0.00
07/05/2010	Spot Bond	9.0050	8.84	91.14620	92.10	0.00
06/05/2010	Spot Bond	8.8400	8.82	92.10461	92.20	0.00
05/05/2010	Spot Bond	8.8200	8.66	92.20243	93.10	0.00
04/05/2010	Spot Bond	8.6600	8.60	93.10311	93.45	0.00
03/05/2010	Spot Bond	8.6000	8.57	93.44730	93.64	0.00
07/05/2010	Spot Bond	9.0800	8.93	84.86129	85.79	0.00
06/05/2010	Spot Bond	8.9250	8.90	85.79189	85.96	0.00
05/05/2010	Spot Bond	8.8950	8.72	85.95718	86.99	0.00
04/05/2010	Spot Bond	8.7200	8.66	86.99050	87.38	0.00
03/05/2010	Spot Bond	8.6550	8.63	87.38153	87.52	0.00
07/05/2010	Spot Bond	9.0700	8.97	72.74284	73.49	0.00
06/05/2010	Spot Bond	8.9700	8.95	73.49277	73.63	0.00
05/05/2010	Spot Bond	8.9500	8.83	73.63028	74.52	0.00
04/05/2010	Spot Bond	8.8300	8.77	74.51974	74.98	0.00
03/05/2010	Spot Bond	8.7700	8.74	74.98079	75.20	0.00
11/05/2010	Spot Bond	15.6790	15.68	83.93727	83.34	0.00
10/05/2010	Spot Bond	15.6790	15.68	83.90182	83.34	0.00
10/05/2010	Spot Bond	7.3600	7.36	104.18901	103.86	0.00
11/05/2010	Spot Bond	7.3600	7.36	104.20956	103.86	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	Spot Bond	7.1600	7.36	109.70933	109.43	0.00
11/05/2010	Spot Bond	7.1400	7.16	109.75594	109.71	0.00
10/05/2010	Spot Bond	8.1050	8.30	125.14865	124.18	0.00
11/05/2010	Spot Bond	8.0850	8.11	125.27316	125.15	0.00
10/05/2010	Spot Bond	8.9750	9.15	117.14325	115.49	0.00
11/05/2010	Spot Bond	8.9300	8.98	117.59456	117.14	0.00
10/05/2010	Spot Bond	8.0700	8.28	105.99668	105.17	0.00
11/05/2010	Spot Bond	8.0500	8.07	106.09664	106.00	0.00
10/05/2010	Spot Bond	8.6850	8.88	98.97862	97.94	0.00
11/05/2010	Spot Bond	8.6700	8.69	99.08053	98.98	0.00
10/05/2010	Spot Bond	8.7700	8.96	98.54262	97.43	0.00
11/05/2010	Spot Bond	8.7400	8.77	98.73942	98.54	0.00
10/05/2010	Spot Bond	8.0550	8.25	100.69271	100.07	0.00
11/05/2010	Spot Bond	8.0350	8.06	100.77657	100.69	0.00
10/05/2010	Spot Bond	8.8200	9.01	92.26841	91.15	0.00
11/05/2010	Spot Bond	8.7800	8.82	92.53052	92.27	0.00
10/05/2010	Spot Bond	8.9050	9.08	85.95656	84.86	0.00
11/05/2010	Spot Bond	8.8650	8.91	86.22516	85.96	0.00
10/05/2010	Spot Bond	8.9000	9.07	74.07334	72.74	0.00
11/05/2010	Spot Bond	8.8650	8.90	74.36613	74.07	0.00
<b>Grand Total:</b>						<b>0.00</b>