



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 05/07/2010 To: 05/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	Spot Bond	15.6790	15.68	85.91067	83.34	0.00
05/07/2010	Spot Bond	7.3600	7.36	105.35284	103.86	0.00
05/07/2010	Spot Bond	6.8600	6.91	111.23157	111.16	0.00
05/07/2010	Spot Bond	7.9100	7.96	127.60123	127.33	0.00
05/07/2010	Spot Bond	8.9400	8.97	113.78939	113.48	0.00
05/07/2010	Spot Bond	7.7700	7.82	104.03016	103.84	0.00
05/07/2010	Spot Bond	8.5450	8.60	100.99755	100.69	0.00
05/07/2010	Spot Bond	8.6600	8.71	96.46526	96.16	0.00
05/07/2010	Spot Bond	7.6750	7.73	99.32689	99.16	0.00
05/07/2010	Spot Bond	8.7500	8.79	90.30636	90.05	0.00
05/07/2010	Spot Bond	8.7850	8.83	87.85200	87.55	0.00
05/07/2010	Spot Bond	8.9000	8.92	75.06684	74.89	0.00
Grand Total:						0.00