



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For April 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	Spot Bond	15.6790	15.68	85.90463	77.34	0.00
01/04/2010	Spot Bond	7.3600	7.38	103.47457	106.98	0.00
01/04/2010	Spot Bond	6.9000	7.01	109.33638	109.17	0.00
01/04/2010	Spot Bond	7.8400	7.95	125.52745	124.98	0.00
01/04/2010	Spot Bond	8.6800	8.81	118.98427	117.75	0.00
01/04/2010	Spot Bond	7.8250	7.96	106.15804	105.62	0.00
01/04/2010	Spot Bond	8.3400	8.44	100.03723	99.47	0.00
01/04/2010	Spot Bond	8.4150	8.51	99.82881	99.24	0.00
01/04/2010	Spot Bond	7.8250	7.96	100.65797	100.22	0.00
01/04/2010	Spot Bond	8.5300	8.64	93.27214	92.57	0.00
01/04/2010	Spot Bond	8.6200	8.74	87.04029	86.26	0.00
01/04/2010	Spot Bond	8.6800	8.83	75.21775	74.03	0.00
09/04/2010	Spot Bond	15.6790	15.68	85.97211	77.34	0.00
08/04/2010	Spot Bond	15.6790	15.68	85.93539	77.34	0.00
07/04/2010	Spot Bond	15.6790	15.68	86.05155	77.34	0.00
06/04/2010	Spot Bond	15.6790	15.68	85.94133	77.34	0.00
09/04/2010	Spot Bond	7.3600	7.38	103.59635	106.98	0.00
07/04/2010	Spot Bond	7.3600	7.38	103.55573	106.98	0.00
08/04/2010	Spot Bond	7.3600	7.38	103.57603	106.98	0.00
06/04/2010	Spot Bond	7.3600	7.38	103.49485	106.98	0.00
09/04/2010	Spot Bond	6.9900	7.04	109.33446	109.25	0.00
08/04/2010	Spot Bond	7.0350	6.99	109.25254	109.30	0.00
07/04/2010	Spot Bond	6.9850	7.01	109.30049	109.20	0.00
06/04/2010	Spot Bond	7.0100	6.90	109.20489	109.34	0.00
09/04/2010	Spot Bond	7.9300	7.97	125.23551	125.01	0.00
07/04/2010	Spot Bond	7.9200	7.95	125.23247	125.00	0.00
08/04/2010	Spot Bond	7.9700	7.92	125.00987	125.23	0.00

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06/04/2010	Spot Bond	7.9500	7.84	125.00343	125.53	0.00
09/04/2010	Spot Bond	8.7700	8.81	118.27834	117.87	0.00
07/04/2010	Spot Bond	8.7600	8.79	118.31907	117.95	0.00
08/04/2010	Spot Bond	8.8100	8.76	117.86569	118.32	0.00
06/04/2010	Spot Bond	8.7900	8.68	117.94629	118.98	0.00
09/04/2010	Spot Bond	7.9100	7.95	105.95752	105.78	0.00
07/04/2010	Spot Bond	7.9050	7.94	105.93204	105.75	0.00
08/04/2010	Spot Bond	7.9500	7.91	105.77770	105.93	0.00
06/04/2010	Spot Bond	7.9350	7.83	105.74616	106.16	0.00
09/04/2010	Spot Bond	8.4750	8.51	99.44030	99.23	0.00
07/04/2010	Spot Bond	8.4550	8.48	99.50327	99.30	0.00
08/04/2010	Spot Bond	8.5100	8.46	99.22960	99.50	0.00
06/04/2010	Spot Bond	8.4800	8.34	99.30127	100.04	0.00
09/04/2010	Spot Bond	8.5200	8.57	99.33925	99.02	0.00
07/04/2010	Spot Bond	8.5150	8.54	99.32339	99.14	0.00
08/04/2010	Spot Bond	8.5700	8.52	99.02047	99.32	0.00
06/04/2010	Spot Bond	8.5350	8.42	99.13647	99.83	0.00
09/04/2010	Spot Bond	7.9050	7.95	100.53201	100.37	0.00
07/04/2010	Spot Bond	7.9000	7.94	100.50483	100.33	0.00
08/04/2010	Spot Bond	7.9500	7.90	100.36780	100.50	0.00
06/04/2010	Spot Bond	7.9350	7.83	100.32903	100.66	0.00
09/04/2010	Spot Bond	8.6400	8.68	92.72521	92.46	0.00
07/04/2010	Spot Bond	8.6250	8.65	92.77374	92.56	0.00
08/04/2010	Spot Bond	8.6800	8.63	92.45923	92.77	0.00
06/04/2010	Spot Bond	8.6500	8.53	92.55574	93.27	0.00
09/04/2010	Spot Bond	8.7250	8.77	86.49353	86.22	0.00
07/04/2010	Spot Bond	8.7100	8.73	86.54812	86.39	0.00
08/04/2010	Spot Bond	8.7650	8.71	86.22090	86.55	0.00
06/04/2010	Spot Bond	8.7250	8.62	86.39269	87.04	0.00
09/04/2010	Spot Bond	8.7700	8.82	74.59494	74.18	0.00
07/04/2010	Spot Bond	8.7700	8.80	74.55996	74.31	0.00
08/04/2010	Spot Bond	8.8200	8.77	74.17814	74.56	0.00
06/04/2010	Spot Bond	8.7950	8.68	74.30742	75.22	0.00
14/04/2010	Spot Bond	15.6790	15.68	86.15595	77.34	0.00
13/04/2010	Spot Bond	15.6790	15.68	86.04560	77.34	0.00
12/04/2010	Spot Bond	15.6790	15.68	86.00885	77.34	0.00
13/04/2010	Spot Bond	7.3600	7.38	103.63700	106.98	0.00

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14/04/2010	Spot Bond	7.3600	7.38	103.69805	106.98	0.00
12/04/2010	Spot Bond	7.3600	7.38	103.61668	106.98	0.00
13/04/2010	Spot Bond	7.0000	6.99	109.36169	109.35	0.00
14/04/2010	Spot Bond	6.9950	7.00	109.42981	109.36	0.00
12/04/2010	Spot Bond	6.9900	6.99	109.35488	109.33	0.00
13/04/2010	Spot Bond	7.9450	7.93	125.21381	125.26	0.00
14/04/2010	Spot Bond	7.9050	7.95	125.49226	125.21	0.00
12/04/2010	Spot Bond	7.9300	7.93	125.26198	125.24	0.00
13/04/2010	Spot Bond	8.8450	8.81	117.61447	117.92	0.00
14/04/2010	Spot Bond	8.8300	8.85	117.84175	117.61	0.00
12/04/2010	Spot Bond	8.8100	8.77	117.92154	118.28	0.00
13/04/2010	Spot Bond	7.8750	7.89	106.14030	106.06	0.00
14/04/2010	Spot Bond	7.8350	7.88	106.36520	106.14	0.00
12/04/2010	Spot Bond	7.8900	7.91	106.05875	105.96	0.00
13/04/2010	Spot Bond	8.4900	8.48	99.40449	99.46	0.00
14/04/2010	Spot Bond	8.4550	8.49	99.66014	99.40	0.00
12/04/2010	Spot Bond	8.4750	8.48	99.46273	99.44	0.00
13/04/2010	Spot Bond	8.5650	8.53	99.11852	99.30	0.00
14/04/2010	Spot Bond	8.5500	8.57	99.27565	99.12	0.00
12/04/2010	Spot Bond	8.5300	8.52	99.30276	99.34	0.00
13/04/2010	Spot Bond	7.8700	7.89	100.68600	100.60	0.00
14/04/2010	Spot Bond	7.8300	7.87	100.87717	100.69	0.00
12/04/2010	Spot Bond	7.8900	7.91	100.60110	100.53	0.00
13/04/2010	Spot Bond	8.6700	8.66	92.58532	92.66	0.00
14/04/2010	Spot Bond	8.6500	8.67	92.77250	92.59	0.00
12/04/2010	Spot Bond	8.6550	8.64	92.65519	92.73	0.00
13/04/2010	Spot Bond	8.7600	8.74	86.31304	86.42	0.00
14/04/2010	Spot Bond	8.7250	8.76	86.59451	86.31	0.00
12/04/2010	Spot Bond	8.7400	8.73	86.41896	86.49	0.00
13/04/2010	Spot Bond	8.8450	8.81	74.03231	74.29	0.00
14/04/2010	Spot Bond	8.8250	8.85	74.24344	74.03	0.00
12/04/2010	Spot Bond	8.8100	8.77	74.29272	74.59	0.00
<b>Grand Total:</b>						<b>0.00</b>