



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 05/04/2010 To: 09/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
08/04/2010	Spot Bond	7.3600	7.38	103.57603	106.98	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
06/04/2010	Spot Bond	7.3600	7.38	103.49485	106.98	0.00
08/04/2010	Spot Bond	7.0350	6.99	109.25254	109.30	0.00
09/04/2010	Spot Bond	6.9900	7.04	109.33446	109.25	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
08/04/2010	Spot Bond	7.9700	7.92	125.00987	125.23	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
06/04/2010	Spot Bond	7.9500	7.84	125.00343	125.53	0.00
08/04/2010	Spot Bond	8.8100	8.76	117.86569	118.32	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
06/04/2010	Spot Bond	8.7900	8.68	117.94629	118.98	0.00
08/04/2010	Spot Bond	7.9500	7.91	105.77770	105.93	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
06/04/2010	Spot Bond	7.9350	7.83	105.74616	106.16	0.00
08/04/2010	Spot Bond	8.5100	8.46	99.22960	99.50	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	Spot Bond	8.4800	8.34	99.30127	100.04	0.00
08/04/2010	Spot Bond	8.5700	8.52	99.02047	99.32	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
06/04/2010	Spot Bond	8.5350	8.42	99.13647	99.83	0.00
08/04/2010	Spot Bond	7.9500	7.90	100.36780	100.50	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
06/04/2010	Spot Bond	7.9350	7.83	100.32903	100.66	0.00
08/04/2010	Spot Bond	8.6800	8.63	92.45923	92.77	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
06/04/2010	Spot Bond	8.6500	8.53	92.55574	93.27	0.00
08/04/2010	Spot Bond	8.7650	8.71	86.22090	86.55	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
06/04/2010	Spot Bond	8.7250	8.62	86.39269	87.04	0.00
08/04/2010	Spot Bond	8.8200	8.77	74.17814	74.56	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
06/04/2010	Spot Bond	8.7950	8.68	74.30742	75.22	0.00
Grand Total:						0.00