



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
06/04/2010	Spot Bond	15.6790	15.68	85.94133	77.34	0.00
06/04/2010	Spot Bond	7.3600	7.38	103.49485	106.98	0.00
06/04/2010	Spot Bond	7.0100	6.90	109.20489	109.34	0.00
06/04/2010	Spot Bond	7.9500	7.84	125.00343	125.53	0.00
06/04/2010	Spot Bond	8.7900	8.68	117.94629	118.98	0.00
06/04/2010	Spot Bond	7.9350	7.83	105.74616	106.16	0.00
06/04/2010	Spot Bond	8.4800	8.34	99.30127	100.04	0.00
06/04/2010	Spot Bond	8.5350	8.42	99.13647	99.83	0.00
06/04/2010	Spot Bond	7.9350	7.83	100.32903	100.66	0.00
06/04/2010	Spot Bond	8.6500	8.53	92.55574	93.27	0.00
06/04/2010	Spot Bond	8.7250	8.62	86.39269	87.04	0.00
06/04/2010	Spot Bond	8.7950	8.68	74.30742	75.22	0.00

**Grand Total:** **0.00**