



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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
16/04/2010	Spot Bond	15.6790	15.68	86.22959	77.34	0.00
15/04/2010	Spot Bond	15.6790	15.68	86.19276	77.34	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	Spot Bond	15.6790	15.68	86.00885	77.34	0.00
16/04/2010	Spot Bond	7.3600	7.38	103.73878	106.98	0.00
14/04/2010	Spot Bond	7.3600	7.38	103.69805	106.98	0.00
15/04/2010	Spot Bond	7.3600	7.38	103.71842	106.98	0.00
13/04/2010	Spot Bond	7.3600	7.38	103.63700	106.98	0.00
12/04/2010	Spot Bond	7.3600	7.38	103.61668	106.98	0.00
16/04/2010	Spot Bond	6.8350	6.90	109.68641	109.58	0.00
15/04/2010	Spot Bond	6.9000	7.00	109.57851	109.43	0.00
14/04/2010	Spot Bond	6.9950	7.00	109.42981	109.36	0.00
13/04/2010	Spot Bond	7.0000	6.99	109.36169	109.35	0.00
12/04/2010	Spot Bond	6.9900	6.99	109.35488	109.33	0.00
16/04/2010	Spot Bond	7.7750	7.85	126.19380	125.79	0.00
14/04/2010	Spot Bond	7.9050	7.95	125.49226	125.21	0.00
15/04/2010	Spot Bond	7.8500	7.91	125.79273	125.49	0.00
13/04/2010	Spot Bond	7.9450	7.93	125.21381	125.26	0.00
12/04/2010	Spot Bond	7.9300	7.93	125.26198	125.24	0.00
16/04/2010	Spot Bond	8.7450	8.78	118.71501	118.40	0.00
14/04/2010	Spot Bond	8.8300	8.85	117.84175	117.61	0.00
15/04/2010	Spot Bond	8.7750	8.83	118.39762	117.84	0.00
13/04/2010	Spot Bond	8.8450	8.81	117.61447	117.92	0.00
12/04/2010	Spot Bond	8.8100	8.77	117.92154	118.28	0.00
16/04/2010	Spot Bond	7.7100	7.79	106.90312	106.56	0.00
14/04/2010	Spot Bond	7.8350	7.88	106.36520	106.14	0.00
15/04/2010	Spot Bond	7.7900	7.84	106.56489	106.37	0.00
13/04/2010	Spot Bond	7.8750	7.89	106.14030	106.06	0.00
12/04/2010	Spot Bond	7.8900	7.91	106.05875	105.96	0.00
16/04/2010	Spot Bond	8.3400	8.40	100.32639	99.98	0.00
14/04/2010	Spot Bond	8.4550	8.49	99.66014	99.40	0.00
15/04/2010	Spot Bond	8.4000	8.46	99.97922	99.66	0.00
13/04/2010	Spot Bond	8.4900	8.48	99.40449	99.46	0.00
12/04/2010	Spot Bond	8.4750	8.48	99.46273	99.44	0.00
16/04/2010	Spot Bond	8.4400	8.50	99.97400	99.59	0.00
14/04/2010	Spot Bond	8.5500	8.57	99.27565	99.12	0.00
15/04/2010	Spot Bond	8.5000	8.55	99.59452	99.28	0.00
13/04/2010	Spot Bond	8.5650	8.53	99.11852	99.30	0.00
12/04/2010	Spot Bond	8.5300	8.52	99.30276	99.34	0.00
16/04/2010	Spot Bond	7.6850	7.79	101.38045	101.04	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2010	Spot Bond	7.8300	7.87	100.87717	100.69	0.00
15/04/2010	Spot Bond	7.7850	7.83	101.04128	100.88	0.00
13/04/2010	Spot Bond	7.8700	7.89	100.68600	100.60	0.00
12/04/2010	Spot Bond	7.8900	7.91	100.60110	100.53	0.00
16/04/2010	Spot Bond	8.5650	8.60	93.33677	93.10	0.00
14/04/2010	Spot Bond	8.6500	8.67	92.77250	92.59	0.00
15/04/2010	Spot Bond	8.6000	8.65	93.10018	92.77	0.00
13/04/2010	Spot Bond	8.6700	8.66	92.58532	92.66	0.00
12/04/2010	Spot Bond	8.6550	8.64	92.65519	92.73	0.00
16/04/2010	Spot Bond	8.6100	8.67	87.36543	86.96	0.00
14/04/2010	Spot Bond	8.7250	8.76	86.59451	86.31	0.00
15/04/2010	Spot Bond	8.6700	8.73	86.96312	86.59	0.00
13/04/2010	Spot Bond	8.7600	8.74	86.31304	86.42	0.00
12/04/2010	Spot Bond	8.7400	8.73	86.41896	86.49	0.00
16/04/2010	Spot Bond	8.7200	8.78	75.12029	74.66	0.00
14/04/2010	Spot Bond	8.8250	8.85	74.24344	74.03	0.00
15/04/2010	Spot Bond	8.7750	8.83	74.65989	74.24	0.00
13/04/2010	Spot Bond	8.8450	8.81	74.03231	74.29	0.00
12/04/2010	Spot Bond	8.8100	8.77	74.29272	74.59	0.00
23/04/2010	Spot Bond	15.6790	15.68	83.37176	83.34	0.00
22/04/2010	Spot Bond	15.6790	15.68	83.33654	77.34	0.00
21/04/2010	Spot Bond	15.6790	15.68	83.30134	77.34	0.00
20/04/2010	Spot Bond	15.6790	15.68	86.30330	77.34	0.00
19/04/2010	Spot Bond	15.6790	15.68	86.26644	77.34	0.00
23/04/2010	Spot Bond	7.3600	7.36	103.88161	103.86	0.00
21/04/2010	Spot Bond	7.3600	7.38	103.84077	106.98	0.00
22/04/2010	Spot Bond	7.3600	7.38	103.86118	106.98	0.00
20/04/2010	Spot Bond	7.3600	7.38	103.77956	106.98	0.00
19/04/2010	Spot Bond	7.3600	7.38	103.75916	106.98	0.00
23/04/2010	Spot Bond	6.8250	6.86	109.84004	109.77	0.00
21/04/2010	Spot Bond	6.7750	6.81	109.86687	109.77	0.00
22/04/2010	Spot Bond	6.8600	6.78	109.77332	109.87	0.00
20/04/2010	Spot Bond	6.8050	6.87	109.76684	109.67	0.00
19/04/2010	Spot Bond	6.8650	6.84	109.66603	109.69	0.00
23/04/2010	Spot Bond	7.7600	7.79	126.45192	126.28	0.00
22/04/2010	Spot Bond	7.7900	7.70	126.27598	126.70	0.00
21/04/2010	Spot Bond	7.7000	7.74	126.70000	126.42	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2010	Spot Bond	7.7400	7.79	126.42136	126.17	0.00
19/04/2010	Spot Bond	7.7850	7.78	126.16994	126.19	0.00
23/04/2010	Spot Bond	8.6700	8.73	119.63851	119.03	0.00
21/04/2010	Spot Bond	8.6600	8.69	119.68033	119.35	0.00
22/04/2010	Spot Bond	8.7300	8.66	119.02767	119.68	0.00
20/04/2010	Spot Bond	8.6850	8.73	119.35292	118.89	0.00
19/04/2010	Spot Bond	8.7300	8.75	118.88805	118.72	0.00
23/04/2010	Spot Bond	7.7200	7.75	107.01935	106.88	0.00
21/04/2010	Spot Bond	7.6350	7.67	107.31071	107.13	0.00
22/04/2010	Spot Bond	7.7500	7.64	106.87892	107.31	0.00
20/04/2010	Spot Bond	7.6650	7.72	107.12558	106.91	0.00
19/04/2010	Spot Bond	7.7150	7.71	106.90558	106.90	0.00
23/04/2010	Spot Bond	8.3200	8.35	100.59082	100.41	0.00
21/04/2010	Spot Bond	8.2700	8.30	100.81800	100.59	0.00
22/04/2010	Spot Bond	8.3500	8.27	100.40599	100.82	0.00
20/04/2010	Spot Bond	8.3000	8.35	100.58814	100.32	0.00
19/04/2010	Spot Bond	8.3450	8.34	100.32156	100.33	0.00
23/04/2010	Spot Bond	8.4300	8.46	100.19259	99.99	0.00
21/04/2010	Spot Bond	8.3700	8.41	100.50542	100.20	0.00
22/04/2010	Spot Bond	8.4600	8.37	99.99139	100.51	0.00
20/04/2010	Spot Bond	8.4100	8.45	100.19833	99.94	0.00
19/04/2010	Spot Bond	8.4500	8.44	99.93715	99.97	0.00
23/04/2010	Spot Bond	7.7050	7.74	101.46501	101.35	0.00
21/04/2010	Spot Bond	7.6150	7.65	101.70862	101.55	0.00
22/04/2010	Spot Bond	7.7350	7.62	101.34878	101.71	0.00
20/04/2010	Spot Bond	7.6450	7.69	101.55002	101.39	0.00
19/04/2010	Spot Bond	7.6900	7.69	101.38566	101.38	0.00
23/04/2010	Spot Bond	8.5000	8.54	93.88867	93.62	0.00
21/04/2010	Spot Bond	8.4700	8.52	94.03113	93.69	0.00
22/04/2010	Spot Bond	8.5400	8.47	93.62037	94.03	0.00
20/04/2010	Spot Bond	8.5150	8.58	93.68810	93.30	0.00
19/04/2010	Spot Bond	8.5750	8.57	93.29692	93.34	0.00
23/04/2010	Spot Bond	8.5550	8.59	87.85832	87.61	0.00
21/04/2010	Spot Bond	8.5300	8.56	87.97872	87.73	0.00
22/04/2010	Spot Bond	8.5900	8.53	87.61402	87.98	0.00
20/04/2010	Spot Bond	8.5600	8.62	87.72574	87.35	0.00
19/04/2010	Spot Bond	8.6150	8.61	87.35363	87.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2010	Spot Bond	8.6800	8.74	75.56780	75.10	0.00
21/04/2010	Spot Bond	8.6850	8.69	75.49201	75.40	0.00
22/04/2010	Spot Bond	8.7350	8.69	75.10427	75.49	0.00
20/04/2010	Spot Bond	8.6900	8.71	75.39873	75.22	0.00
19/04/2010	Spot Bond	8.7100	8.72	75.21880	75.12	0.00
30/04/2010	Spot Bond	15.6790	15.68	83.61871	83.34	0.00
29/04/2010	Spot Bond	15.6790	15.68	83.58338	83.34	0.00
28/04/2010	Spot Bond	15.6790	15.68	83.54807	83.34	0.00
26/04/2010	Spot Bond	15.6790	15.68	83.44224	83.34	0.00
29/04/2010	Spot Bond	7.3600	7.36	104.00435	103.86	0.00
30/04/2010	Spot Bond	7.3600	7.36	104.02483	103.86	0.00
28/04/2010	Spot Bond	7.3600	7.36	103.98387	103.86	0.00
26/04/2010	Spot Bond	7.3600	7.36	103.92249	103.86	0.00
29/04/2010	Spot Bond	6.8550	6.90	109.92083	109.85	0.00
30/04/2010	Spot Bond	6.8450	6.86	109.95409	109.92	0.00
28/04/2010	Spot Bond	6.8950	6.80	109.84800	109.91	0.00
26/04/2010	Spot Bond	6.8000	6.83	109.91328	109.84	0.00
29/04/2010	Spot Bond	7.8000	7.84	126.40996	126.18	0.00
30/04/2010	Spot Bond	7.7900	7.80	126.48594	126.41	0.00
28/04/2010	Spot Bond	7.8400	7.74	126.18497	126.60	0.00
26/04/2010	Spot Bond	7.7400	7.76	126.60410	126.45	0.00
29/04/2010	Spot Bond	8.7500	8.79	119.03020	118.62	0.00
30/04/2010	Spot Bond	8.7400	8.75	119.15475	119.03	0.00
28/04/2010	Spot Bond	8.7900	8.66	118.61716	119.79	0.00
26/04/2010	Spot Bond	8.6600	8.67	119.79188	119.64	0.00
29/04/2010	Spot Bond	7.7700	7.80	106.95691	106.84	0.00
30/04/2010	Spot Bond	7.7650	7.77	106.99890	106.96	0.00
28/04/2010	Spot Bond	7.7950	7.70	106.83657	107.16	0.00
26/04/2010	Spot Bond	7.6950	7.72	107.16236	107.02	0.00
29/04/2010	Spot Bond	8.3900	8.42	100.34654	100.16	0.00
30/04/2010	Spot Bond	8.3800	8.39	100.42284	100.35	0.00
28/04/2010	Spot Bond	8.4200	8.30	100.16261	100.74	0.00
26/04/2010	Spot Bond	8.3000	8.32	100.74386	100.59	0.00
29/04/2010	Spot Bond	8.4900	8.53	99.97307	99.74	0.00
30/04/2010	Spot Bond	8.4600	8.49	100.17365	99.97	0.00
28/04/2010	Spot Bond	8.5250	8.41	99.74331	100.36	0.00
26/04/2010	Spot Bond	8.4100	8.43	100.35719	100.19	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2010	Spot Bond	7.7300	7.77	101.51338	101.38	0.00
30/04/2010	Spot Bond	7.7200	7.73	101.56616	101.51	0.00
28/04/2010	Spot Bond	7.7650	7.68	101.38178	101.59	0.00
26/04/2010	Spot Bond	7.6800	7.71	101.58653	101.47	0.00
29/04/2010	Spot Bond	8.6100	8.66	93.34269	93.05	0.00
30/04/2010	Spot Bond	8.5650	8.61	93.63999	93.34	0.00
28/04/2010	Spot Bond	8.6550	8.49	93.04638	93.99	0.00
26/04/2010	Spot Bond	8.4900	8.50	93.99365	93.89	0.00
29/04/2010	Spot Bond	8.6600	8.70	87.30934	87.04	0.00
30/04/2010	Spot Bond	8.6300	8.66	87.52020	87.31	0.00
28/04/2010	Spot Bond	8.7000	8.54	87.03572	87.99	0.00
26/04/2010	Spot Bond	8.5400	8.56	87.99481	87.86	0.00
29/04/2010	Spot Bond	8.7500	8.80	75.10630	74.73	0.00
30/04/2010	Spot Bond	8.7400	8.75	75.20443	75.11	0.00
28/04/2010	Spot Bond	8.7950	8.66	74.72800	75.77	0.00
26/04/2010	Spot Bond	8.6600	8.68	75.76615	75.57	0.00
Grand Total:						0.00