



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 05/04/2010 To: 07/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
06/04/2010	Spot Bond	7.3600	7.38	103.49485	106.98	0.00
07/04/2010	Spot Bond	7.3600	7.38	103.55573	106.98	0.00
06/04/2010	Spot Bond	7.0100	6.90	109.20489	109.34	0.00
07/04/2010	Spot Bond	6.9850	7.01	109.30049	109.20	0.00
06/04/2010	Spot Bond	7.9500	7.84	125.00343	125.53	0.00
07/04/2010	Spot Bond	7.9200	7.95	125.23247	125.00	0.00
06/04/2010	Spot Bond	8.7900	8.68	117.94629	118.98	0.00
07/04/2010	Spot Bond	8.7600	8.79	118.31907	117.95	0.00
06/04/2010	Spot Bond	7.9350	7.83	105.74616	106.16	0.00
07/04/2010	Spot Bond	7.9050	7.94	105.93204	105.75	0.00
06/04/2010	Spot Bond	8.4800	8.34	99.30127	100.04	0.00
07/04/2010	Spot Bond	8.4550	8.48	99.50327	99.30	0.00
06/04/2010	Spot Bond	8.5350	8.42	99.13647	99.83	0.00
07/04/2010	Spot Bond	8.5150	8.54	99.32339	99.14	0.00
06/04/2010	Spot Bond	7.9350	7.83	100.32903	100.66	0.00
07/04/2010	Spot Bond	7.9000	7.94	100.50483	100.33	0.00
06/04/2010	Spot Bond	8.6500	8.53	92.55574	93.27	0.00
07/04/2010	Spot Bond	8.6250	8.65	92.77374	92.56	0.00
06/04/2010	Spot Bond	8.7250	8.62	86.39269	87.04	0.00
07/04/2010	Spot Bond	8.7100	8.73	86.54812	86.39	0.00
06/04/2010	Spot Bond	8.7950	8.68	74.30742	75.22	0.00
07/04/2010	Spot Bond	8.7700	8.80	74.55996	74.31	0.00
Grand Total:						0.00