



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 19/04/2010 To: 19/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2010	Spot Bond	15.6790	15.68	86.26644	77.34	0.00
19/04/2010	Spot Bond	7.3600	7.38	103.75916	106.98	0.00
19/04/2010	Spot Bond	6.8650	6.84	109.66603	109.69	0.00
19/04/2010	Spot Bond	7.7850	7.78	126.16994	126.19	0.00
19/04/2010	Spot Bond	8.7300	8.75	118.88805	118.72	0.00
19/04/2010	Spot Bond	7.7150	7.71	106.90558	106.90	0.00
19/04/2010	Spot Bond	8.3450	8.34	100.32156	100.33	0.00
19/04/2010	Spot Bond	8.4500	8.44	99.93715	99.97	0.00
19/04/2010	Spot Bond	7.6900	7.69	101.38566	101.38	0.00
19/04/2010	Spot Bond	8.5750	8.57	93.29692	93.34	0.00
19/04/2010	Spot Bond	8.6150	8.61	87.35363	87.37	0.00
19/04/2010	Spot Bond	8.7100	8.72	75.21880	75.12	0.00
Grand Total:						0.00