



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 19/04/2010 To: 20/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
19/04/2010	Spot Bond	7.3600	7.38	103.75916	106.98	0.00
20/04/2010	Spot Bond	7.3600	7.38	103.77956	106.98	0.00
19/04/2010	Spot Bond	6.8650	6.84	109.66603	109.69	0.00
20/04/2010	Spot Bond	6.8050	6.87	109.76684	109.67	0.00
19/04/2010	Spot Bond	7.7850	7.78	126.16994	126.19	0.00
20/04/2010	Spot Bond	7.7400	7.79	126.42136	126.17	0.00
19/04/2010	Spot Bond	8.7300	8.75	118.88805	118.72	0.00
20/04/2010	Spot Bond	8.6850	8.73	119.35292	118.89	0.00
19/04/2010	Spot Bond	7.7150	7.71	106.90558	106.90	0.00
20/04/2010	Spot Bond	7.6650	7.72	107.12558	106.91	0.00
19/04/2010	Spot Bond	8.3450	8.34	100.32156	100.33	0.00
20/04/2010	Spot Bond	8.3000	8.35	100.58814	100.32	0.00
19/04/2010	Spot Bond	8.4500	8.44	99.93715	99.97	0.00
20/04/2010	Spot Bond	8.4100	8.45	100.19833	99.94	0.00
19/04/2010	Spot Bond	7.6900	7.69	101.38566	101.38	0.00
20/04/2010	Spot Bond	7.6450	7.69	101.55002	101.39	0.00
19/04/2010	Spot Bond	8.5750	8.57	93.29692	93.34	0.00
20/04/2010	Spot Bond	8.5150	8.58	93.68810	93.30	0.00
19/04/2010	Spot Bond	8.6150	8.61	87.35363	87.37	0.00
20/04/2010	Spot Bond	8.5600	8.62	87.72574	87.35	0.00
19/04/2010	Spot Bond	8.7100	8.72	75.21880	75.12	0.00
20/04/2010	Spot Bond	8.6900	8.71	75.39873	75.22	0.00
Grand Total:						0.00