



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 19/04/2010 To: 21/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
20/04/2010	Spot Bond	7.3600	7.38	103.77956	106.98	0.00
21/04/2010	Spot Bond	7.3600	7.38	103.84077	106.98	0.00
19/04/2010	Spot Bond	7.3600	7.38	103.75916	106.98	0.00
20/04/2010	Spot Bond	6.8050	6.87	109.76684	109.67	0.00
21/04/2010	Spot Bond	6.7750	6.81	109.86687	109.77	0.00
19/04/2010	Spot Bond	6.8650	6.84	109.66603	109.69	0.00
20/04/2010	Spot Bond	7.7400	7.79	126.42136	126.17	0.00
21/04/2010	Spot Bond	7.7000	7.74	126.70000	126.42	0.00
19/04/2010	Spot Bond	7.7850	7.78	126.16994	126.19	0.00
20/04/2010	Spot Bond	8.6850	8.73	119.35292	118.89	0.00
21/04/2010	Spot Bond	8.6600	8.69	119.68033	119.35	0.00
19/04/2010	Spot Bond	8.7300	8.75	118.88805	118.72	0.00
20/04/2010	Spot Bond	7.6650	7.72	107.12558	106.91	0.00
21/04/2010	Spot Bond	7.6350	7.67	107.31071	107.13	0.00
19/04/2010	Spot Bond	7.7150	7.71	106.90558	106.90	0.00
20/04/2010	Spot Bond	8.3000	8.35	100.58814	100.32	0.00
21/04/2010	Spot Bond	8.2700	8.30	100.81800	100.59	0.00
19/04/2010	Spot Bond	8.3450	8.34	100.32156	100.33	0.00
20/04/2010	Spot Bond	8.4100	8.45	100.19833	99.94	0.00
21/04/2010	Spot Bond	8.3700	8.41	100.50542	100.20	0.00
19/04/2010	Spot Bond	8.4500	8.44	99.93715	99.97	0.00
20/04/2010	Spot Bond	7.6450	7.69	101.55002	101.39	0.00
21/04/2010	Spot Bond	7.6150	7.65	101.70862	101.55	0.00
19/04/2010	Spot Bond	7.6900	7.69	101.38566	101.38	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	8.5150	8.58	93.68810	93.30	0.00
21/04/2010	Spot Bond	8.4700	8.52	94.03113	93.69	0.00
19/04/2010	Spot Bond	8.5750	8.57	93.29692	93.34	0.00
20/04/2010	Spot Bond	8.5600	8.62	87.72574	87.35	0.00
21/04/2010	Spot Bond	8.5300	8.56	87.97872	87.73	0.00
19/04/2010	Spot Bond	8.6150	8.61	87.35363	87.37	0.00
20/04/2010	Spot Bond	8.6900	8.71	75.39873	75.22	0.00
21/04/2010	Spot Bond	8.6850	8.69	75.49201	75.40	0.00
19/04/2010	Spot Bond	8.7100	8.72	75.21880	75.12	0.00
<b>Grand Total:</b>						<b>0.00</b>