



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 12/04/2010 To: 13/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	Spot Bond	15.6790	15.68	86.04560	77.34	0.00
12/04/2010	Spot Bond	15.6790	15.68	86.00885	77.34	0.00
12/04/2010	Spot Bond	7.3600	7.38	103.61668	106.98	0.00
13/04/2010	Spot Bond	7.3600	7.38	103.63700	106.98	0.00
12/04/2010	Spot Bond	6.9900	6.99	109.35488	109.33	0.00
13/04/2010	Spot Bond	7.0000	6.99	109.36169	109.35	0.00
12/04/2010	Spot Bond	7.9300	7.93	125.26198	125.24	0.00
13/04/2010	Spot Bond	7.9450	7.93	125.21381	125.26	0.00
12/04/2010	Spot Bond	8.8100	8.77	117.92154	118.28	0.00
13/04/2010	Spot Bond	8.8450	8.81	117.61447	117.92	0.00
12/04/2010	Spot Bond	7.8900	7.91	106.05875	105.96	0.00
13/04/2010	Spot Bond	7.8750	7.89	106.14030	106.06	0.00
12/04/2010	Spot Bond	8.4750	8.48	99.46273	99.44	0.00
13/04/2010	Spot Bond	8.4900	8.48	99.40449	99.46	0.00
12/04/2010	Spot Bond	8.5300	8.52	99.30276	99.34	0.00
13/04/2010	Spot Bond	8.5650	8.53	99.11852	99.30	0.00
12/04/2010	Spot Bond	7.8900	7.91	100.60110	100.53	0.00
13/04/2010	Spot Bond	7.8700	7.89	100.68600	100.60	0.00
12/04/2010	Spot Bond	8.6550	8.64	92.65519	92.73	0.00
13/04/2010	Spot Bond	8.6700	8.66	92.58532	92.66	0.00
12/04/2010	Spot Bond	8.7400	8.73	86.41896	86.49	0.00
13/04/2010	Spot Bond	8.7600	8.74	86.31304	86.42	0.00
12/04/2010	Spot Bond	8.8100	8.77	74.29272	74.59	0.00
13/04/2010	Spot Bond	8.8450	8.81	74.03231	74.29	0.00
Grand Total:						0.00