



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 26/04/2010 To: 28/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2010	Spot Bond	15.6790	15.68	83.54807	83.34	0.00
26/04/2010	Spot Bond	15.6790	15.68	83.44224	83.34	0.00
26/04/2010	Spot Bond	7.3600	7.36	103.92249	103.86	0.00
28/04/2010	Spot Bond	7.3600	7.36	103.98387	103.86	0.00
26/04/2010	Spot Bond	6.8000	6.83	109.91328	109.84	0.00
28/04/2010	Spot Bond	6.8950	6.80	109.84800	109.91	0.00
26/04/2010	Spot Bond	7.7400	7.76	126.60410	126.45	0.00
28/04/2010	Spot Bond	7.8400	7.74	126.18497	126.60	0.00
26/04/2010	Spot Bond	8.6600	8.67	119.79188	119.64	0.00
28/04/2010	Spot Bond	8.7900	8.66	118.61716	119.79	0.00
26/04/2010	Spot Bond	7.6950	7.72	107.16236	107.02	0.00
28/04/2010	Spot Bond	7.7950	7.70	106.83657	107.16	0.00
26/04/2010	Spot Bond	8.3000	8.32	100.74386	100.59	0.00
28/04/2010	Spot Bond	8.4200	8.30	100.16261	100.74	0.00
26/04/2010	Spot Bond	8.4100	8.43	100.35719	100.19	0.00
28/04/2010	Spot Bond	8.5250	8.41	99.74331	100.36	0.00
26/04/2010	Spot Bond	7.6800	7.71	101.58653	101.47	0.00
28/04/2010	Spot Bond	7.7650	7.68	101.38178	101.59	0.00
26/04/2010	Spot Bond	8.4900	8.50	93.99365	93.89	0.00
28/04/2010	Spot Bond	8.6550	8.49	93.04638	93.99	0.00
26/04/2010	Spot Bond	8.5400	8.56	87.99481	87.86	0.00
28/04/2010	Spot Bond	8.7000	8.54	87.03572	87.99	0.00
26/04/2010	Spot Bond	8.6600	8.68	75.76615	75.57	0.00
28/04/2010	Spot Bond	8.7950	8.66	74.72800	75.77	0.00
Grand Total:						0.00