



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 15/03/2010 To: 16/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2010	Spot Bond	15.6790	15.68	85.17377	77.34	0.00
15/03/2010	Spot Bond	15.6790	15.68	85.13739	77.34	0.00
15/03/2010	Spot Bond	7.3600	7.38	103.05060	106.98	0.00
16/03/2010	Spot Bond	7.3600	7.38	103.07071	106.98	0.00
15/03/2010	Spot Bond	7.3800	7.36	108.22708	108.23	0.00
16/03/2010	Spot Bond	7.3900	7.38	108.23417	108.23	0.00
15/03/2010	Spot Bond	8.2000	8.18	123.17123	123.24	0.00
16/03/2010	Spot Bond	8.2100	8.20	123.14845	123.17	0.00
15/03/2010	Spot Bond	9.0250	9.00	115.10211	115.31	0.00
16/03/2010	Spot Bond	9.0100	9.03	115.27057	115.10	0.00
15/03/2010	Spot Bond	8.2100	8.19	104.16253	104.24	0.00
16/03/2010	Spot Bond	8.2200	8.21	104.14629	104.16	0.00
15/03/2010	Spot Bond	8.7150	8.70	97.54623	97.63	0.00
16/03/2010	Spot Bond	8.7200	8.72	97.54219	97.55	0.00
15/03/2010	Spot Bond	8.7800	8.76	97.19148	97.29	0.00
16/03/2010	Spot Bond	8.7800	8.78	97.21443	97.19	0.00
15/03/2010	Spot Bond	8.2400	8.22	98.87924	98.92	0.00
16/03/2010	Spot Bond	8.2500	8.24	98.86951	98.88	0.00
15/03/2010	Spot Bond	8.9100	8.89	90.50236	90.60	0.00
16/03/2010	Spot Bond	8.9050	8.91	90.55417	90.50	0.00
15/03/2010	Spot Bond	8.9550	8.94	87.87035	87.97	0.00
16/03/2010	Spot Bond	8.9600	8.96	87.86049	87.87	0.00
15/03/2010	Spot Bond	8.9650	8.94	75.70019	75.88	0.00
16/03/2010	Spot Bond	8.9550	8.97	75.79603	75.70	0.00
<b>Grand Total:</b>						<b>0.00</b>