



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 22/03/2010 To: 24/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2010	Spot Bond	15.6790	15.68	85.53842	77.34	0.00
23/03/2010	Spot Bond	15.6790	15.68	85.42886	77.34	0.00
23/03/2010	Spot Bond	7.3600	7.38	103.21171	106.98	0.00
24/03/2010	Spot Bond	7.3600	7.38	103.27225	106.98	0.00
23/03/2010	Spot Bond	7.2350	7.34	108.60159	108.44	0.00
24/03/2010	Spot Bond	7.3450	7.24	108.51067	108.60	0.00
23/03/2010	Spot Bond	8.1050	8.15	123.85842	123.63	0.00
24/03/2010	Spot Bond	8.1700	8.11	123.61601	123.86	0.00
23/03/2010	Spot Bond	8.8700	8.92	116.78983	116.29	0.00
24/03/2010	Spot Bond	8.9150	8.87	116.44550	116.79	0.00
23/03/2010	Spot Bond	8.1150	8.16	104.71951	104.52	0.00
24/03/2010	Spot Bond	8.1800	8.12	104.53343	104.72	0.00
23/03/2010	Spot Bond	8.5800	8.64	98.44903	98.10	0.00
24/03/2010	Spot Bond	8.6400	8.58	98.19511	98.45	0.00
23/03/2010	Spot Bond	8.6450	8.71	98.16692	97.79	0.00
24/03/2010	Spot Bond	8.7100	8.65	97.85341	98.17	0.00
23/03/2010	Spot Bond	8.1350	8.18	99.38904	99.22	0.00
24/03/2010	Spot Bond	8.2050	8.14	99.23286	99.39	0.00
23/03/2010	Spot Bond	8.7350	8.81	91.73387	91.29	0.00
24/03/2010	Spot Bond	8.8050	8.74	91.37436	91.73	0.00
23/03/2010	Spot Bond	8.8300	8.88	85.44828	85.12	0.00
24/03/2010	Spot Bond	8.9000	8.83	85.07162	85.45	0.00
23/03/2010	Spot Bond	8.8100	8.88	73.94305	73.41	0.00
24/03/2010	Spot Bond	8.8600	8.81	73.59907	73.94	0.00
Grand Total:						0.00