



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 01/03/2010 To: 04/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2010	Spot Bond	15.6790	15.68	84.81068	77.34	0.00
03/03/2010	Spot Bond	15.6790	15.68	84.77446	77.34	0.00
02/03/2010	Spot Bond	15.6790	15.68	84.66588	77.34	0.00
01/03/2010	Spot Bond	15.6790	15.68	84.62971	77.34	0.00
04/03/2010	Spot Bond	7.3600	7.38	102.86996	106.98	0.00
03/03/2010	Spot Bond	7.3600	7.38	102.84993	106.98	0.00
02/03/2010	Spot Bond	7.3600	7.38	102.78987	106.98	0.00
01/03/2010	Spot Bond	7.3600	7.38	102.76988	106.98	0.00
04/03/2010	Spot Bond	7.3450	7.35	108.08611	108.06	0.00
03/03/2010	Spot Bond	7.3500	7.32	108.05767	108.04	0.00
02/03/2010	Spot Bond	7.3200	7.32	108.03787	108.02	0.00
01/03/2010	Spot Bond	7.3200	7.32	108.01677	108.00	0.00
04/03/2010	Spot Bond	8.1550	8.17	123.15155	123.05	0.00
03/03/2010	Spot Bond	8.1700	8.14	123.04933	123.12	0.00
02/03/2010	Spot Bond	8.1400	8.17	123.11803	129.67	0.00
01/03/2010	Spot Bond	8.1700	8.17	129.67410	129.65	0.00
04/03/2010	Spot Bond	8.9400	8.95	115.65172	115.58	0.00
03/03/2010	Spot Bond	8.9450	8.91	115.57660	115.87	0.00
02/03/2010	Spot Bond	8.9050	8.97	115.87284	115.28	0.00
01/03/2010	Spot Bond	8.9650	8.98	115.27642	115.11	0.00
04/03/2010	Spot Bond	8.1700	8.19	104.11348	104.03	0.00
03/03/2010	Spot Bond	8.1850	8.16	104.03128	104.06	0.00
02/03/2010	Spot Bond	8.1600	8.19	104.06152	103.92	0.00
01/03/2010	Spot Bond	8.1900	8.19	103.91982	103.90	0.00
04/03/2010	Spot Bond	8.7000	8.72	97.42088	97.32	0.00
03/03/2010	Spot Bond	8.7150	8.69	97.31775	97.38	0.00
02/03/2010	Spot Bond	8.6900	8.73	97.38281	101.26	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	Spot Bond	8.7300	8.73	101.26016	101.24	0.00
04/03/2010	Spot Bond	8.7250	8.75	97.30785	97.17	0.00
03/03/2010	Spot Bond	8.7450	8.72	97.16751	97.28	0.00
02/03/2010	Spot Bond	8.7150	8.77	97.27544	96.93	0.00
01/03/2010	Spot Bond	8.7700	8.77	96.92942	96.91	0.00
04/03/2010	Spot Bond	8.2000	8.22	98.80901	98.72	0.00
03/03/2010	Spot Bond	8.2200	8.19	98.72297	98.75	0.00
02/03/2010	Spot Bond	8.1900	8.22	98.75343	98.64	0.00
01/03/2010	Spot Bond	8.2200	8.22	98.63514	98.61	0.00
04/03/2010	Spot Bond	8.9100	8.93	90.30643	90.16	0.00
03/03/2010	Spot Bond	8.9300	8.89	90.16457	90.37	0.00
02/03/2010	Spot Bond	8.8850	8.93	90.37000	90.08	0.00
01/03/2010	Spot Bond	8.9300	8.95	90.07757	89.97	0.00
04/03/2010	Spot Bond	8.9300	8.95	87.83574	87.69	0.00
03/03/2010	Spot Bond	8.9500	8.92	87.69021	87.81	0.00
02/03/2010	Spot Bond	8.9200	8.98	87.81380	87.42	0.00
01/03/2010	Spot Bond	8.9800	8.99	87.41954	87.34	0.00
04/03/2010	Spot Bond	8.8850	8.89	76.16096	76.14	0.00
03/03/2010	Spot Bond	8.8850	8.84	76.14276	76.48	0.00
02/03/2010	Spot Bond	8.8350	8.93	76.48320	75.72	0.00
01/03/2010	Spot Bond	8.9300	8.96	75.71754	75.50	0.00
<b>Grand Total:</b>						<b>0.00</b>