



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 15/03/2010 To: 18/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2010	Spot Bond	15.6790	15.68	85.35590	77.34	0.00
17/03/2010	Spot Bond	15.6790	15.68	85.31944	77.34	0.00
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
17/03/2010	Spot Bond	7.3600	7.38	103.15123	106.98	0.00
18/03/2010	Spot Bond	7.3600	7.38	103.17138	106.98	0.00
16/03/2010	Spot Bond	7.3600	7.38	103.07071	106.98	0.00
15/03/2010	Spot Bond	7.3600	7.38	103.05060	106.98	0.00
17/03/2010	Spot Bond	7.3600	7.39	108.36194	108.23	0.00
18/03/2010	Spot Bond	7.3250	7.36	108.43258	108.36	0.00
16/03/2010	Spot Bond	7.3900	7.38	108.23417	108.23	0.00
15/03/2010	Spot Bond	7.3800	7.36	108.22708	108.23	0.00
17/03/2010	Spot Bond	8.1800	8.21	123.40506	123.15	0.00
18/03/2010	Spot Bond	8.1650	8.18	123.50643	123.41	0.00
16/03/2010	Spot Bond	8.2100	8.20	123.14845	123.17	0.00
15/03/2010	Spot Bond	8.2000	8.18	123.17123	123.24	0.00
17/03/2010	Spot Bond	8.9700	9.01	115.75821	115.27	0.00
18/03/2010	Spot Bond	8.9500	8.97	115.97477	115.76	0.00
16/03/2010	Spot Bond	9.0100	9.03	115.27057	115.10	0.00
15/03/2010	Spot Bond	9.0250	9.00	115.10211	115.31	0.00
17/03/2010	Spot Bond	8.1900	8.22	104.35613	104.15	0.00
18/03/2010	Spot Bond	8.1700	8.19	104.45760	104.36	0.00
16/03/2010	Spot Bond	8.2200	8.21	104.14629	104.16	0.00
15/03/2010	Spot Bond	8.2100	8.19	104.16253	104.24	0.00
17/03/2010	Spot Bond	8.6750	8.72	97.87265	97.54	0.00
18/03/2010	Spot Bond	8.6600	8.68	97.97536	97.87	0.00
16/03/2010	Spot Bond	8.7200	8.72	97.54219	97.55	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2010	Spot Bond	8.7150	8.70	97.54623	97.63	0.00
17/03/2010	Spot Bond	8.7400	8.78	97.54012	97.21	0.00
18/03/2010	Spot Bond	8.7250	8.74	97.65091	97.54	0.00
16/03/2010	Spot Bond	8.7800	8.78	97.21443	97.19	0.00
15/03/2010	Spot Bond	8.7800	8.76	97.19148	97.29	0.00
17/03/2010	Spot Bond	8.2200	8.25	99.05306	98.87	0.00
18/03/2010	Spot Bond	8.2000	8.22	99.13859	99.05	0.00
16/03/2010	Spot Bond	8.2500	8.24	98.86951	98.88	0.00
15/03/2010	Spot Bond	8.2400	8.22	98.87924	98.92	0.00
17/03/2010	Spot Bond	8.8800	8.91	90.79153	90.55	0.00
18/03/2010	Spot Bond	8.8500	8.88	90.99391	90.79	0.00
16/03/2010	Spot Bond	8.9050	8.91	90.55417	90.50	0.00
15/03/2010	Spot Bond	8.9100	8.89	90.50236	90.60	0.00
17/03/2010	Spot Bond	8.9300	8.96	84.76285	87.86	0.00
18/03/2010	Spot Bond	8.9200	8.93	84.84539	84.76	0.00
16/03/2010	Spot Bond	8.9600	8.96	87.86049	87.87	0.00
15/03/2010	Spot Bond	8.9550	8.94	87.87035	87.97	0.00
17/03/2010	Spot Bond	8.9150	8.96	73.06176	75.80	0.00
18/03/2010	Spot Bond	8.8950	8.92	73.23596	73.06	0.00
16/03/2010	Spot Bond	8.9550	8.97	75.79603	75.70	0.00
15/03/2010	Spot Bond	8.9650	8.94	75.70019	75.88	0.00
Grand Total:						0.00