



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 29/03/2010 To: 29/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2010	Spot Bond	15.6790	15.68	85.64812	77.34	0.00
29/03/2010	Spot Bond	7.3600	7.38	103.33287	106.98	0.00
29/03/2010	Spot Bond	6.9200	7.44	109.16738	108.42	0.00
29/03/2010	Spot Bond	7.9900	7.95	124.59173	124.77	0.00
29/03/2010	Spot Bond	8.7950	8.71	117.67537	118.47	0.00
29/03/2010	Spot Bond	7.9950	7.95	105.32861	105.48	0.00
29/03/2010	Spot Bond	8.4650	8.43	99.20319	99.40	0.00
29/03/2010	Spot Bond	8.5500	8.50	98.86549	99.17	0.00
29/03/2010	Spot Bond	8.0000	7.97	99.94933	100.04	0.00
29/03/2010	Spot Bond	8.6450	8.58	92.41333	92.79	0.00
29/03/2010	Spot Bond	8.7500	8.69	86.07343	86.43	0.00
29/03/2010	Spot Bond	8.7900	8.70	74.20771	74.92	0.00
Grand Total:						0.00