



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 03/05/2010 To: 03/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	Spot Bond	15.6790	15.68	83.65404	83.34	0.00
03/05/2010	Spot Bond	7.3600	7.36	104.04533	103.86	0.00
03/05/2010	Spot Bond	6.8850	6.85	109.92181	109.95	0.00
03/05/2010	Spot Bond	7.8250	7.79	126.33847	126.49	0.00
03/05/2010	Spot Bond	8.7750	8.74	118.84542	119.15	0.00
03/05/2010	Spot Bond	7.7950	7.77	106.90391	107.00	0.00
03/05/2010	Spot Bond	8.4050	8.38	100.31063	100.42	0.00
03/05/2010	Spot Bond	8.5000	8.46	99.95961	100.17	0.00
03/05/2010	Spot Bond	7.7650	7.72	101.44580	101.57	0.00
03/05/2010	Spot Bond	8.6000	8.57	93.44730	93.64	0.00
03/05/2010	Spot Bond	8.6550	8.63	87.38153	87.52	0.00
03/05/2010	Spot Bond	8.7700	8.74	74.98079	75.20	0.00
<b>Grand Total:</b>						<b>0.00</b>