



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For March 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2010	Spot Bond	15.6790	15.68	84.77446	77.34	0.00
05/03/2010	Spot Bond	15.6790	15.68	84.84691	77.34	0.00
04/03/2010	Spot Bond	15.6790	15.68	84.81068	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
02/03/2010	Spot Bond	7.3600	7.38	102.78987	106.98	0.00
05/03/2010	Spot Bond	7.3600	7.38	102.88999	106.98	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
01/03/2010	Spot Bond	7.3600	7.38	102.76988	106.98	0.00
02/03/2010	Spot Bond	7.3200	7.32	108.03787	108.02	0.00
05/03/2010	Spot Bond	7.3450	7.35	108.10729	108.09	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
01/03/2010	Spot Bond	7.3200	7.32	108.01677	108.00	0.00
02/03/2010	Spot Bond	8.1400	8.17	123.11803	129.67	0.00
05/03/2010	Spot Bond	8.1650	8.16	123.12876	123.15	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
01/03/2010	Spot Bond	8.1700	8.17	129.67410	129.65	0.00
02/03/2010	Spot Bond	8.9050	8.97	115.87284	115.28	0.00
05/03/2010	Spot Bond	9.0000	8.94	115.11357	115.65	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
01/03/2010	Spot Bond	8.9650	8.98	115.27642	115.11	0.00
02/03/2010	Spot Bond	8.1600	8.19	104.06152	103.92	0.00
05/03/2010	Spot Bond	8.1850	8.17	104.07715	104.11	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
01/03/2010	Spot Bond	8.1900	8.19	103.91982	103.90	0.00
02/03/2010	Spot Bond	8.6900	8.73	97.38281	101.26	0.00
05/03/2010	Spot Bond	8.7050	8.70	97.41707	97.42	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
01/03/2010	Spot Bond	8.7300	8.73	101.26016	101.24	0.00
02/03/2010	Spot Bond	8.7150	8.77	97.27544	96.93	0.00
05/03/2010	Spot Bond	8.7400	8.73	97.24257	97.31	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
01/03/2010	Spot Bond	8.7700	8.77	96.92942	96.91	0.00
02/03/2010	Spot Bond	8.1900	8.22	98.75343	98.64	0.00
05/03/2010	Spot Bond	8.2150	8.20	98.78292	98.81	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
01/03/2010	Spot Bond	8.2200	8.22	98.63514	98.61	0.00
02/03/2010	Spot Bond	8.8850	8.93	90.37000	90.08	0.00
05/03/2010	Spot Bond	8.9100	8.91	90.32818	90.31	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
01/03/2010	Spot Bond	8.9300	8.95	90.07757	89.97	0.00
02/03/2010	Spot Bond	8.9200	8.98	87.81380	87.42	0.00
05/03/2010	Spot Bond	8.9400	8.93	87.79459	87.84	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
01/03/2010	Spot Bond	8.9800	8.99	87.41954	87.34	0.00
02/03/2010	Spot Bond	8.8350	8.93	76.48320	75.72	0.00
05/03/2010	Spot Bond	8.9450	8.89	75.70978	76.16	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
01/03/2010	Spot Bond	8.9300	8.96	75.71754	75.50	0.00
08/03/2010	Spot Bond	15.6790	15.68	84.88317	77.34	0.00
12/03/2010	Spot Bond	15.6790	15.68	85.10102	77.34	0.00
11/03/2010	Spot Bond	15.6790	15.68	85.06468	77.34	0.00
10/03/2010	Spot Bond	15.6790	15.68	85.02835	77.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	Spot Bond	15.6790	15.68	84.91944	77.34	0.00
08/03/2010	Spot Bond	7.3600	7.38	102.91005	106.98	0.00
12/03/2010	Spot Bond	7.3600	7.38	103.03050	106.98	0.00
11/03/2010	Spot Bond	7.3600	7.38	103.01040	106.98	0.00
10/03/2010	Spot Bond	7.3600	7.38	102.99032	106.98	0.00
09/03/2010	Spot Bond	7.3600	7.38	102.93010	106.98	0.00
08/03/2010	Spot Bond	7.3900	7.35	108.06356	108.11	0.00
12/03/2010	Spot Bond	7.3600	7.43	108.23431	108.12	0.00
11/03/2010	Spot Bond	7.4250	7.43	108.12014	108.10	0.00
10/03/2010	Spot Bond	7.4250	7.44	108.09873	108.01	0.00
09/03/2010	Spot Bond	7.4400	7.39	108.01292	108.06	0.00
08/03/2010	Spot Bond	8.2000	8.17	122.98130	123.13	0.00
12/03/2010	Spot Bond	8.1800	8.25	123.24385	122.89	0.00
11/03/2010	Spot Bond	8.2450	8.24	122.89381	122.92	0.00
10/03/2010	Spot Bond	8.2350	8.25	122.91650	122.76	0.00
09/03/2010	Spot Bond	8.2500	8.20	122.75972	122.98	0.00
08/03/2010	Spot Bond	9.0400	9.00	114.76651	115.11	0.00
12/03/2010	Spot Bond	9.0000	9.07	115.30862	114.63	0.00
11/03/2010	Spot Bond	9.0700	9.06	114.62614	114.69	0.00
10/03/2010	Spot Bond	9.0600	9.07	114.69138	114.51	0.00
09/03/2010	Spot Bond	9.0700	9.04	114.51446	114.77	0.00
08/03/2010	Spot Bond	8.2200	8.19	103.96207	104.08	0.00
12/03/2010	Spot Bond	8.1850	8.25	104.23782	103.96	0.00
11/03/2010	Spot Bond	8.2500	8.26	103.95934	103.92	0.00
10/03/2010	Spot Bond	8.2550	8.27	103.91662	103.79	0.00
09/03/2010	Spot Bond	8.2700	8.22	103.78841	103.96	0.00
08/03/2010	Spot Bond	8.7400	8.71	97.25317	97.42	0.00
12/03/2010	Spot Bond	8.6950	8.76	97.63036	97.26	0.00
11/03/2010	Spot Bond	8.7600	8.74	97.26134	97.35	0.00
10/03/2010	Spot Bond	8.7400	8.77	97.34514	97.14	0.00
09/03/2010	Spot Bond	8.7650	8.74	97.14301	97.25	0.00
08/03/2010	Spot Bond	8.7750	8.74	97.06027	97.24	0.00
12/03/2010	Spot Bond	8.7600	8.82	97.28551	96.91	0.00
11/03/2010	Spot Bond	8.8200	8.81	96.91216	96.98	0.00
10/03/2010	Spot Bond	8.8050	8.82	96.97666	96.82	0.00
09/03/2010	Spot Bond	8.8200	8.78	96.82028	97.06	0.00
08/03/2010	Spot Bond	8.2500	8.22	98.69303	98.78	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2010	Spot Bond	8.2200	8.29	98.92089	98.69	0.00
11/03/2010	Spot Bond	8.2850	8.29	98.69191	98.67	0.00
10/03/2010	Spot Bond	8.2850	8.30	98.66978	98.56	0.00
09/03/2010	Spot Bond	8.3000	8.25	98.55561	98.69	0.00
08/03/2010	Spot Bond	8.9450	8.91	90.13997	90.33	0.00
12/03/2010	Spot Bond	8.8900	8.98	90.60072	90.07	0.00
11/03/2010	Spot Bond	8.9750	8.97	90.06966	90.11	0.00
10/03/2010	Spot Bond	8.9650	8.99	90.10755	89.89	0.00
09/03/2010	Spot Bond	8.9900	8.95	89.89278	90.14	0.00
08/03/2010	Spot Bond	8.9750	8.94	87.59833	87.79	0.00
12/03/2010	Spot Bond	8.9350	9.01	87.97346	87.49	0.00
11/03/2010	Spot Bond	9.0100	9.00	87.48756	87.53	0.00
10/03/2010	Spot Bond	9.0000	9.03	87.52816	87.28	0.00
09/03/2010	Spot Bond	9.0300	8.98	87.27943	87.60	0.00
08/03/2010	Spot Bond	8.9850	8.95	75.41780	75.71	0.00
12/03/2010	Spot Bond	8.9400	9.01	75.87621	75.32	0.00
11/03/2010	Spot Bond	9.0100	9.00	75.31617	75.37	0.00
10/03/2010	Spot Bond	9.0000	9.01	75.37494	75.24	0.00
09/03/2010	Spot Bond	9.0100	8.99	75.24327	75.42	0.00
19/03/2010	Spot Bond	15.6790	15.68	85.39237	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
18/03/2010	Spot Bond	15.6790	15.68	85.35590	77.34	0.00
19/03/2010	Spot Bond	7.3600	7.38	103.19154	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	7.38	103.15123	106.98	0.00
19/03/2010	Spot Bond	7.3350	7.33	108.43970	108.43	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	7.3600	7.39	108.36194	108.23	0.00
18/03/2010	Spot Bond	8.1650	8.18	123.50643	123.41	0.00
19/03/2010	Spot Bond	8.1450	8.17	123.63265	123.51	0.00
16/03/2010	Spot Bond	8.2100	8.20	123.14845	123.17	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	8.2000	8.18	123.17123	123.24	0.00
17/03/2010	Spot Bond	8.1800	8.21	123.40506	123.15	0.00
18/03/2010	Spot Bond	8.9500	8.97	115.97477	115.76	0.00
19/03/2010	Spot Bond	8.9200	8.95	116.28653	115.97	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	8.9700	9.01	115.75821	115.27	0.00
18/03/2010	Spot Bond	8.1700	8.19	104.45760	104.36	0.00
19/03/2010	Spot Bond	8.1600	8.17	104.51982	104.46	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	8.1900	8.22	104.35613	104.15	0.00
18/03/2010	Spot Bond	8.6600	8.68	97.97536	97.87	0.00
19/03/2010	Spot Bond	8.6400	8.66	98.10487	97.98	0.00
16/03/2010	Spot Bond	8.7200	8.72	97.54219	97.55	0.00
15/03/2010	Spot Bond	8.7150	8.70	97.54623	97.63	0.00
17/03/2010	Spot Bond	8.6750	8.72	97.87265	97.54	0.00
18/03/2010	Spot Bond	8.7250	8.74	97.65091	97.54	0.00
19/03/2010	Spot Bond	8.7050	8.73	97.79111	97.65	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	8.7400	8.78	97.54012	97.21	0.00
18/03/2010	Spot Bond	8.2000	8.22	99.13859	99.05	0.00
19/03/2010	Spot Bond	8.1800	8.20	99.22410	99.14	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	8.2200	8.25	99.05306	98.87	0.00
18/03/2010	Spot Bond	8.8500	8.88	90.99391	90.79	0.00
19/03/2010	Spot Bond	8.8050	8.85	91.28741	90.99	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	8.8800	8.91	90.79153	90.55	0.00
18/03/2010	Spot Bond	8.9200	8.93	84.84539	84.76	0.00
19/03/2010	Spot Bond	8.8800	8.92	85.11502	84.85	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	8.9300	8.96	84.76285	87.86	0.00

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18/03/2010	Spot Bond	8.8950	8.92	73.23596	73.06	0.00
19/03/2010	Spot Bond	8.8750	8.90	73.41070	73.24	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
17/03/2010	Spot Bond	8.9150	8.96	73.06176	75.80	0.00
26/03/2010	Spot Bond	15.6790	15.68	85.61154	77.34	0.00
25/03/2010	Spot Bond	15.6790	15.68	85.57497	77.34	0.00
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
25/03/2010	Spot Bond	7.3600	7.38	103.29244	106.98	0.00
26/03/2010	Spot Bond	7.3600	7.38	103.31265	106.98	0.00
24/03/2010	Spot Bond	7.3600	7.38	103.27225	106.98	0.00
23/03/2010	Spot Bond	7.3600	7.38	103.21171	106.98	0.00
25/03/2010	Spot Bond	7.0200	7.35	108.98659	108.51	0.00
26/03/2010	Spot Bond	7.4400	7.02	108.42107	108.99	0.00
24/03/2010	Spot Bond	7.3450	7.24	108.51067	108.60	0.00
23/03/2010	Spot Bond	7.2350	7.34	108.60159	108.44	0.00
25/03/2010	Spot Bond	8.0600	8.17	124.18934	123.62	0.00
26/03/2010	Spot Bond	7.9500	8.06	124.76532	124.19	0.00
24/03/2010	Spot Bond	8.1700	8.11	123.61601	123.86	0.00
23/03/2010	Spot Bond	8.1050	8.15	123.85842	123.63	0.00
25/03/2010	Spot Bond	8.8550	8.92	117.04443	116.45	0.00
26/03/2010	Spot Bond	8.7100	8.86	118.46993	117.04	0.00
24/03/2010	Spot Bond	8.9150	8.87	116.44550	116.79	0.00
23/03/2010	Spot Bond	8.8700	8.92	116.78983	116.29	0.00
25/03/2010	Spot Bond	8.0600	8.18	105.02717	104.53	0.00
26/03/2010	Spot Bond	7.9500	8.06	105.48360	105.03	0.00
24/03/2010	Spot Bond	8.1800	8.12	104.53343	104.72	0.00
23/03/2010	Spot Bond	8.1150	8.16	104.71951	104.52	0.00
25/03/2010	Spot Bond	8.5350	8.64	98.78081	98.20	0.00
26/03/2010	Spot Bond	8.4250	8.54	99.39743	98.78	0.00
24/03/2010	Spot Bond	8.6400	8.58	98.19511	98.45	0.00
23/03/2010	Spot Bond	8.5800	8.64	98.44903	98.10	0.00
25/03/2010	Spot Bond	8.6050	8.71	98.49428	97.85	0.00
26/03/2010	Spot Bond	8.4950	8.61	99.16983	98.49	0.00
24/03/2010	Spot Bond	8.7100	8.65	97.85341	98.17	0.00
23/03/2010	Spot Bond	8.6450	8.71	98.16692	97.79	0.00

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25/03/2010	Spot Bond	8.0750	8.21	99.66720	99.23	0.00
26/03/2010	Spot Bond	7.9650	8.08	100.03931	99.67	0.00
24/03/2010	Spot Bond	8.2050	8.14	99.23286	99.39	0.00
23/03/2010	Spot Bond	8.1350	8.18	99.38904	99.22	0.00
25/03/2010	Spot Bond	8.7250	8.81	91.88142	91.37	0.00
26/03/2010	Spot Bond	8.5800	8.73	92.79125	91.88	0.00
24/03/2010	Spot Bond	8.8050	8.74	91.37436	91.73	0.00
23/03/2010	Spot Bond	8.7350	8.81	91.73387	91.29	0.00
25/03/2010	Spot Bond	8.8200	8.90	85.59220	85.07	0.00
26/03/2010	Spot Bond	8.6900	8.82	86.43351	85.59	0.00
24/03/2010	Spot Bond	8.9000	8.83	85.07162	85.45	0.00
23/03/2010	Spot Bond	8.8300	8.88	85.44828	85.12	0.00
25/03/2010	Spot Bond	8.8200	8.86	73.93356	73.60	0.00
26/03/2010	Spot Bond	8.7000	8.82	74.91546	73.93	0.00
24/03/2010	Spot Bond	8.8600	8.81	73.59907	73.94	0.00
23/03/2010	Spot Bond	8.8100	8.88	73.94305	73.41	0.00
<b>Grand Total:</b>						<b>0.00</b>