



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 22/03/2010 To: 26/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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
Grand Total:						0.00