



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 29/03/2010 To: 31/03/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2010	Spot Bond	15.6790	15.68	85.86794	77.34	0.00
30/03/2010	Spot Bond	15.6790	15.68	85.83126	77.34	0.00
29/03/2010	Spot Bond	15.6790	15.68	85.64812	77.34	0.00
30/03/2010	Spot Bond	7.3600	7.38	103.43405	106.98	0.00
31/03/2010	Spot Bond	7.3600	7.38	103.45430	106.98	0.00
29/03/2010	Spot Bond	7.3600	7.38	103.33287	106.98	0.00
30/03/2010	Spot Bond	6.9400	6.92	109.24059	109.17	0.00
31/03/2010	Spot Bond	7.0050	6.94	109.17091	109.24	0.00
29/03/2010	Spot Bond	6.9200	7.44	109.16738	108.42	0.00
30/03/2010	Spot Bond	7.9900	7.99	124.72443	124.59	0.00
31/03/2010	Spot Bond	7.9450	7.99	124.97544	124.72	0.00
29/03/2010	Spot Bond	7.9900	7.95	124.59173	124.77	0.00
30/03/2010	Spot Bond	8.8100	8.80	117.67044	117.68	0.00
31/03/2010	Spot Bond	8.8050	8.81	117.74632	117.67	0.00
29/03/2010	Spot Bond	8.7950	8.71	117.67537	118.47	0.00
30/03/2010	Spot Bond	8.0000	8.00	105.42244	105.33	0.00
31/03/2010	Spot Bond	7.9550	8.00	105.62217	105.42	0.00
29/03/2010	Spot Bond	7.9950	7.95	105.32861	105.48	0.00
30/03/2010	Spot Bond	8.4650	8.47	99.31500	99.20	0.00
31/03/2010	Spot Bond	8.4400	8.47	99.47244	99.32	0.00
29/03/2010	Spot Bond	8.4650	8.43	99.20319	99.40	0.00
30/03/2010	Spot Bond	8.5500	8.55	98.97925	98.87	0.00
31/03/2010	Spot Bond	8.5100	8.55	99.23941	98.98	0.00
29/03/2010	Spot Bond	8.5500	8.50	98.86549	99.17	0.00
30/03/2010	Spot Bond	8.0000	8.00	100.05768	99.95	0.00
31/03/2010	Spot Bond	7.9550	8.00	100.22230	100.06	0.00
29/03/2010	Spot Bond	8.0000	7.97	99.94933	100.04	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2010	Spot Bond	8.6500	8.65	92.49081	92.41	0.00
31/03/2010	Spot Bond	8.6400	8.65	92.57367	92.49	0.00
29/03/2010	Spot Bond	8.6450	8.58	92.41333	92.79	0.00
30/03/2010	Spot Bond	8.7500	8.75	86.17420	86.07	0.00
31/03/2010	Spot Bond	8.7400	8.75	86.25752	86.17	0.00
29/03/2010	Spot Bond	8.7500	8.69	86.07343	86.43	0.00
30/03/2010	Spot Bond	8.8150	8.79	74.09557	74.21	0.00
31/03/2010	Spot Bond	8.8250	8.82	74.03352	74.10	0.00
29/03/2010	Spot Bond	8.7900	8.70	74.20771	74.92	0.00
Grand Total:						0.00