



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For February 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	Spot Bond	15.6790	15.68	96.02272	83.34	0.00
04/02/2011	Spot Bond	15.6790	15.68	96.12970	83.34	0.00
03/02/2011	Spot Bond	15.6790	15.68	96.07618	83.34	0.00
01/02/2011	Spot Bond	15.6790	15.68	95.86269	83.34	0.00
02/02/2011	Spot Bond	6.1000	6.39	109.46565	109.25	0.00
04/02/2011	Spot Bond	6.1950	6.20	109.44923	109.43	0.00
03/02/2011	Spot Bond	6.2000	6.10	109.42801	109.47	0.00
01/02/2011	Spot Bond	6.3900	6.45	109.24614	109.19	0.00
02/02/2011	Spot Bond	7.7800	7.83	127.15323	126.86	0.00
04/02/2011	Spot Bond	7.9100	7.89	126.64829	126.73	0.00
03/02/2011	Spot Bond	7.8850	7.78	126.72838	127.15	0.00
01/02/2011	Spot Bond	7.8300	7.88	126.85699	126.61	0.00
02/02/2011	Spot Bond	8.6000	8.66	117.64888	117.04	0.00
03/02/2011	Spot Bond	8.7000	8.60	116.72356	117.65	0.00
04/02/2011	Spot Bond	8.6900	8.70	116.84560	116.72	0.00
01/02/2011	Spot Bond	8.6550	8.72	117.04175	116.45	0.00
04/02/2011	Spot Bond	211.4005	211.50	9.43437	9.39	0.00
03/02/2011	Spot Bond	211.5045	211.48	9.39080	9.35	0.00
02/02/2011	Spot Bond	211.4826	211.42	9.35496	9.25	0.00
01/02/2011	Spot Bond	211.4168	211.39	9.24830	9.21	0.00
02/02/2011	Spot Bond	225.5292	225.87	3.15401	3.11	0.00
03/02/2011	Spot Bond	225.3433	225.53	3.16925	3.15	0.00
04/02/2011	Spot Bond	225.3747	225.34	3.18205	3.17	0.00
01/02/2011	Spot Bond	225.8707	225.19	3.11109	3.11	0.00
02/02/2011	Spot Bond	7.6200	7.67	104.86306	104.63	0.00
03/02/2011	Spot Bond	7.7250	7.62	104.53134	104.86	0.00
04/02/2011	Spot Bond	7.7600	7.73	104.43576	104.53	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	Spot Bond	7.6700	7.72	104.62963	104.46	0.00
04/02/2011	Spot Bond	2.8000	2.78	111.51170	111.86	0.00
03/02/2011	Spot Bond	2.7800	2.76	111.86210	112.21	0.00
02/02/2011	Spot Bond	2.7600	2.74	112.21403	112.55	0.00
01/02/2011	Spot Bond	2.7400	2.74	112.55065	112.54	0.00
03/02/2011	Spot Bond	8.3550	8.26	102.78979	103.24	0.00
04/02/2011	Spot Bond	8.3800	8.36	102.68870	102.79	0.00
02/02/2011	Spot Bond	8.2600	8.32	103.24111	102.87	0.00
01/02/2011	Spot Bond	8.3200	8.38	102.87154	102.57	0.00
03/02/2011	Spot Bond	8.5000	8.41	98.23458	98.71	0.00
04/02/2011	Spot Bond	8.5100	8.50	98.20156	98.23	0.00
02/02/2011	Spot Bond	8.4100	8.46	98.71355	98.37	0.00
01/02/2011	Spot Bond	8.4600	8.52	98.36737	98.04	0.00
03/02/2011	Spot Bond	7.4050	7.30	100.73588	100.99	0.00
04/02/2011	Spot Bond	7.4350	7.41	100.67824	100.74	0.00
02/02/2011	Spot Bond	7.3000	7.35	100.98925	100.81	0.00
01/02/2011	Spot Bond	7.3450	7.39	100.81160	100.67	0.00
03/02/2011	Spot Bond	8.5800	8.48	92.28917	92.88	0.00
04/02/2011	Spot Bond	8.5850	8.58	92.28147	92.29	0.00
02/02/2011	Spot Bond	8.4750	8.55	92.88228	92.41	0.00
01/02/2011	Spot Bond	8.5450	8.62	92.40791	91.95	0.00
03/02/2011	Spot Bond	8.5950	8.51	90.09325	90.63	0.00
04/02/2011	Spot Bond	8.5950	8.60	90.11409	90.09	0.00
02/02/2011	Spot Bond	8.5050	8.58	90.62696	90.13	0.00
01/02/2011	Spot Bond	8.5750	8.64	90.13287	89.71	0.00
04/02/2011	Spot Bond	8.6350	8.65	77.93169	77.83	0.00
03/02/2011	Spot Bond	8.6450	8.55	77.83189	78.60	0.00
02/02/2011	Spot Bond	8.5500	8.61	78.59578	78.09	0.00
01/02/2011	Spot Bond	8.6050	8.66	78.08724	77.62	0.00
02/02/2011	Spot Bond	2.7500	2.73	98.88740	99.13	0.00
04/02/2011	Spot Bond	2.7600	2.76	98.76806	98.76	0.00
03/02/2011	Spot Bond	2.7600	2.75	98.76062	98.89	0.00
01/02/2011	Spot Bond	2.7300	2.73	99.13433	99.13	0.00
04/02/2011	Spot Bond	2.1350	2.13	102.09921	102.12	0.00
03/02/2011	Spot Bond	2.1300	2.14	102.12146	102.06	0.00
02/02/2011	Spot Bond	2.1400	2.14	102.05899	102.04	0.00
01/02/2011	Spot Bond	2.1400	2.14	102.04098	102.03	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	Spot Bond	2.7200	2.72	100.34345	100.34	0.00
04/02/2011	Spot Bond	2.7200	2.72	100.35094	100.34	0.00
02/02/2011	Spot Bond	2.7200	2.72	100.33596	100.31	0.00
01/02/2011	Spot Bond	2.7200	2.72	100.31350	100.31	0.00
03/02/2011	Spot Bond	8.0000	8.00	93.19883	8.00	0.00
04/02/2011	Spot Bond	8.0000	8.00	93.21903	8.00	0.00
02/02/2011	Spot Bond	8.0000	8.00	93.17864	8.00	0.00
01/02/2011	Spot Bond	8.0000	8.00	93.11809	8.00	0.00
07/02/2011	Spot Bond	15.6790	15.68	96.18329	83.34	0.00
08/02/2011	Spot Bond	15.6790	15.68	96.23693	83.34	0.00
10/02/2011	Spot Bond	15.6790	15.68	96.45210	83.34	0.00
11/02/2011	Spot Bond	15.6790	15.68	96.50604	83.34	0.00
09/02/2011	Spot Bond	15.6790	15.68	96.39822	83.34	0.00
07/02/2011	Spot Bond	6.1700	6.20	109.48149	109.45	0.00
08/02/2011	Spot Bond	6.0500	6.17	109.56586	109.48	0.00
10/02/2011	Spot Bond	6.0500	6.04	109.63804	109.63	0.00
11/02/2011	Spot Bond	6.0500	6.05	109.65610	109.64	0.00
09/02/2011	Spot Bond	6.0350	6.05	109.62812	109.57	0.00
08/02/2011	Spot Bond	7.8500	7.89	126.95968	126.78	0.00
07/02/2011	Spot Bond	7.8850	7.91	126.78253	126.65	0.00
09/02/2011	Spot Bond	7.8150	7.85	127.19077	126.96	0.00
11/02/2011	Spot Bond	7.8300	7.83	127.18039	127.15	0.00
10/02/2011	Spot Bond	7.8300	7.82	127.15340	127.19	0.00
08/02/2011	Spot Bond	8.6400	8.67	117.37550	117.06	0.00
07/02/2011	Spot Bond	8.6700	8.69	117.06269	116.85	0.00
10/02/2011	Spot Bond	8.6600	8.63	117.29427	117.55	0.00
11/02/2011	Spot Bond	8.6750	8.66	117.17912	117.29	0.00
09/02/2011	Spot Bond	8.6300	8.64	117.55273	117.38	0.00
07/02/2011	Spot Bond	211.4226	211.40	9.47050	9.43	0.00
08/02/2011	Spot Bond	211.4447	211.42	9.50677	9.47	0.00
09/02/2011	Spot Bond	211.5110	211.44	9.61645	9.51	0.00
11/02/2011	Spot Bond	211.8881	211.95	9.67002	9.63	0.00
10/02/2011	Spot Bond	211.9499	211.51	9.62796	9.62	0.00
08/02/2011	Spot Bond	225.6546	225.41	3.20533	3.19	0.00
07/02/2011	Spot Bond	225.4061	225.37	3.19491	3.18	0.00
10/02/2011	Spot Bond	225.5631	225.53	3.26004	3.25	0.00
11/02/2011	Spot Bond	225.5945	225.56	3.27323	3.26	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	Spot Bond	225.5317	225.65	3.24691	3.21	0.00
08/02/2011	Spot Bond	7.7000	7.74	104.68049	104.54	0.00
07/02/2011	Spot Bond	7.7350	7.76	104.54136	104.44	0.00
09/02/2011	Spot Bond	7.6650	7.70	104.86296	104.68	0.00
11/02/2011	Spot Bond	7.6700	7.68	104.88957	104.83	0.00
10/02/2011	Spot Bond	7.6800	7.67	104.83439	104.86	0.00
07/02/2011	Spot Bond	2.8000	2.80	111.52022	111.51	0.00
08/02/2011	Spot Bond	2.7800	2.80	111.88756	111.52	0.00
09/02/2011	Spot Bond	2.8000	2.78	111.55430	111.89	0.00
11/02/2011	Spot Bond	2.8000	2.79	111.57135	111.74	0.00
10/02/2011	Spot Bond	2.7900	2.80	111.74198	111.55	0.00
08/02/2011	Spot Bond	8.3200	8.36	103.03382	102.81	0.00
07/02/2011	Spot Bond	8.3600	8.38	102.81141	102.69	0.00
10/02/2011	Spot Bond	8.3050	8.30	103.20138	103.20	0.00
11/02/2011	Spot Bond	8.3050	8.31	103.22458	103.20	0.00
09/02/2011	Spot Bond	8.3000	8.32	103.20312	103.03	0.00
08/02/2011	Spot Bond	8.4500	8.49	98.57991	98.36	0.00
07/02/2011	Spot Bond	8.4850	8.51	98.36281	98.20	0.00
09/02/2011	Spot Bond	8.4150	8.45	98.84216	98.58	0.00
11/02/2011	Spot Bond	8.4300	8.43	98.80335	98.78	0.00
10/02/2011	Spot Bond	8.4300	8.42	98.78094	98.84	0.00
08/02/2011	Spot Bond	7.3600	7.41	100.91335	100.78	0.00
07/02/2011	Spot Bond	7.4050	7.44	100.77636	100.68	0.00
10/02/2011	Spot Bond	7.3300	7.32	101.07165	101.08	0.00
11/02/2011	Spot Bond	7.3100	7.33	101.14352	101.07	0.00
09/02/2011	Spot Bond	7.3200	7.36	101.07748	100.91	0.00
08/02/2011	Spot Bond	8.5000	8.56	92.82083	92.48	0.00
07/02/2011	Spot Bond	8.5550	8.59	92.47778	92.28	0.00
09/02/2011	Spot Bond	8.4650	8.50	93.09020	92.82	0.00
11/02/2011	Spot Bond	8.4850	8.48	93.01550	93.02	0.00
10/02/2011	Spot Bond	8.4800	8.47	93.02347	93.09	0.00
08/02/2011	Spot Bond	8.5250	8.58	90.58640	90.26	0.00
07/02/2011	Spot Bond	8.5750	8.60	90.25770	90.11	0.00
11/02/2011	Spot Bond	8.5350	8.53	90.62871	90.67	0.00
10/02/2011	Spot Bond	8.5250	8.51	90.66954	90.77	0.00
09/02/2011	Spot Bond	8.5050	8.53	90.77224	90.59	0.00
08/02/2011	Spot Bond	8.5950	8.63	78.29613	78.03	0.00

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07/02/2011	Spot Bond	8.6250	8.64	78.03164	77.93	0.00
09/02/2011	Spot Bond	8.5900	8.60	78.39164	78.30	0.00
10/02/2011	Spot Bond	8.6350	8.59	78.04036	78.39	0.00
11/02/2011	Spot Bond	8.6550	8.64	77.89525	78.04	0.00
07/02/2011	Spot Bond	2.7700	2.76	98.64155	98.77	0.00
08/02/2011	Spot Bond	2.7500	2.77	98.91708	98.64	0.00
11/02/2011	Spot Bond	2.7800	2.78	98.55266	98.55	0.00
10/02/2011	Spot Bond	2.7800	2.75	98.54518	98.94	0.00
09/02/2011	Spot Bond	2.7500	2.75	98.93935	98.92	0.00
08/02/2011	Spot Bond	2.1350	2.14	102.11119	102.11	0.00
07/02/2011	Spot Bond	2.1350	2.14	102.10520	102.10	0.00
11/02/2011	Spot Bond	2.1800	2.15	101.88821	102.05	0.00
10/02/2011	Spot Bond	2.1500	2.14	102.05073	102.13	0.00
09/02/2011	Spot Bond	2.1350	2.14	102.12916	102.11	0.00
07/02/2011	Spot Bond	2.7500	2.72	100.07548	100.35	0.00
08/02/2011	Spot Bond	2.7500	2.75	100.08303	100.08	0.00
10/02/2011	Spot Bond	2.7800	2.75	99.83150	100.11	0.00
11/02/2011	Spot Bond	2.7800	2.78	99.83912	99.83	0.00
09/02/2011	Spot Bond	2.7500	2.75	100.10569	100.08	0.00
07/02/2011	Spot Bond	8.0000	8.00	93.23923	8.00	0.00
08/02/2011	Spot Bond	8.0000	8.00	93.25944	8.00	0.00
10/02/2011	Spot Bond	8.0000	8.00	93.34031	8.00	0.00
09/02/2011	Spot Bond	8.0000	8.00	93.32008	8.00	0.00
11/02/2011	Spot Bond	8.0000	8.00	93.36054	8.00	0.00
15/02/2011	Spot Bond	15.6790	15.68	96.61411	83.34	0.00
14/02/2011	Spot Bond	15.6790	15.68	96.56005	83.34	0.00
15/02/2011	Spot Bond	6.0200	6.03	103.21877	109.68	0.00
14/02/2011	Spot Bond	6.0300	6.05	109.68481	109.66	0.00
14/02/2011	Spot Bond	7.8050	7.83	127.31444	127.18	0.00
15/02/2011	Spot Bond	7.8000	7.81	127.36277	127.31	0.00
14/02/2011	Spot Bond	8.6600	8.68	117.34891	117.18	0.00
15/02/2011	Spot Bond	8.6400	8.66	117.56658	117.35	0.00
15/02/2011	Spot Bond	211.9315	211.99	9.74445	9.70	0.00
14/02/2011	Spot Bond	211.9930	211.89	9.70209	9.67	0.00
14/02/2011	Spot Bond	225.8429	225.59	3.28399	3.27	0.00
15/02/2011	Spot Bond	226.0915	225.84	3.29480	3.28	0.00
14/02/2011	Spot Bond	7.6400	7.67	105.01170	104.89	0.00

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15/02/2011	Spot Bond	7.6350	7.64	105.05007	105.01	0.00
14/02/2011	Spot Bond	2.8000	2.80	111.57987	111.57	0.00
15/02/2011	Spot Bond	2.8000	2.80	111.58839	111.58	0.00
14/02/2011	Spot Bond	8.2800	8.31	103.37238	103.22	0.00
15/02/2011	Spot Bond	8.2700	8.28	103.44543	103.37	0.00
14/02/2011	Spot Bond	8.4050	8.43	98.96509	98.80	0.00
15/02/2011	Spot Bond	8.4100	8.41	98.95960	98.97	0.00
14/02/2011	Spot Bond	7.2950	7.31	101.20241	101.14	0.00
15/02/2011	Spot Bond	7.2800	7.30	101.26125	101.20	0.00
14/02/2011	Spot Bond	8.4800	8.49	93.06617	93.02	0.00
15/02/2011	Spot Bond	8.4800	8.48	93.08752	93.07	0.00
14/02/2011	Spot Bond	8.5250	8.54	90.71115	90.63	0.00
15/02/2011	Spot Bond	8.5300	8.53	90.70113	90.71	0.00
14/02/2011	Spot Bond	8.6250	8.66	78.15845	77.90	0.00
15/02/2011	Spot Bond	8.6200	8.63	78.21755	78.16	0.00
15/02/2011	Spot Bond	2.7800	2.78	98.56760	98.56	0.00
14/02/2011	Spot Bond	2.7800	2.78	98.56013	98.55	0.00
14/02/2011	Spot Bond	2.1800	2.18	101.89431	101.89	0.00
15/02/2011	Spot Bond	2.2000	2.18	101.78833	101.89	0.00
14/02/2011	Spot Bond	2.7700	2.78	99.94050	99.84	0.00
15/02/2011	Spot Bond	2.7700	2.77	99.94810	99.94	0.00
14/02/2011	Spot Bond	8.0000	8.00	93.38076	8.00	0.00
15/02/2011	Spot Bond	8.0000	8.00	89.90858	8.00	0.00
Grand Total:						0.00