



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For March 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	Spot Bond	15.6790	15.68	97.65294	83.34	0.00
03/03/2011	Spot Bond	15.6790	15.68	97.59771	83.34	0.00
02/03/2011	Spot Bond	15.6790	15.68	97.54254	83.34	0.00
01/03/2011	Spot Bond	15.6790	15.68	97.37740	83.34	0.00
04/03/2011	Spot Bond	5.9500	5.84	103.54610	103.58	0.00
02/03/2011	Spot Bond	5.8000	5.88	103.58653	103.50	0.00
03/03/2011	Spot Bond	5.8400	5.80	103.58310	103.59	0.00
01/03/2011	Spot Bond	5.8800	5.87	103.49882	103.49	0.00
04/03/2011	Spot Bond	7.8500	7.74	120.92236	121.36	0.00
01/03/2011	Spot Bond	7.7800	7.77	127.82524	127.84	0.00
02/03/2011	Spot Bond	7.7000	7.78	121.50755	127.83	0.00
03/03/2011	Spot Bond	7.7400	7.70	121.36283	121.51	0.00
04/03/2011	Spot Bond	8.9800	8.89	114.91820	115.72	0.00
02/03/2011	Spot Bond	8.8700	8.97	115.87395	114.87	0.00
03/03/2011	Spot Bond	8.8900	8.87	115.71676	115.87	0.00
01/03/2011	Spot Bond	8.9700	8.95	114.87102	115.07	0.00
04/03/2011	Spot Bond	212.5358	212.56	10.46990	10.43	0.00
01/03/2011	Spot Bond	212.3535	212.33	10.27504	10.24	0.00
02/03/2011	Spot Bond	212.5363	212.35	10.38690	10.28	0.00
03/03/2011	Spot Bond	212.5563	212.54	10.42704	10.39	0.00
04/03/2011	Spot Bond	229.5158	229.49	3.52654	3.51	0.00
03/03/2011	Spot Bond	229.4863	229.46	3.51209	3.50	0.00
02/03/2011	Spot Bond	229.4567	228.49	3.49770	3.46	0.00
01/03/2011	Spot Bond	228.4890	228.46	3.46481	3.45	0.00
04/03/2011	Spot Bond	7.5450	7.42	105.76006	106.17	0.00
01/03/2011	Spot Bond	7.4000	7.38	106.13692	106.18	0.00
02/03/2011	Spot Bond	7.3550	7.40	106.35111	106.14	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2011	Spot Bond	7.4150	7.36	106.17159	106.35	0.00
04/03/2011	Spot Bond	2.6500	2.67	114.47075	114.09	0.00
02/03/2011	Spot Bond	2.6700	2.67	114.08662	114.06	0.00
01/03/2011	Spot Bond	2.6700	2.70	114.06169	113.50	0.00
03/03/2011	Spot Bond	2.6700	2.67	114.09494	114.09	0.00
04/03/2011	Spot Bond	8.4800	8.37	98.73256	99.25	0.00
02/03/2011	Spot Bond	8.3200	8.38	99.47459	103.25	0.00
03/03/2011	Spot Bond	8.3700	8.32	99.25019	99.47	0.00
01/03/2011	Spot Bond	8.3750	8.35	103.25037	103.35	0.00
04/03/2011	Spot Bond	8.6500	8.55	98.06566	98.59	0.00
01/03/2011	Spot Bond	8.5700	8.54	98.38979	98.56	0.00
03/03/2011	Spot Bond	8.5500	8.51	98.59038	98.79	0.00
02/03/2011	Spot Bond	8.5100	8.57	98.78787	98.39	0.00
04/03/2011	Spot Bond	7.2200	7.10	101.79492	102.09	0.00
03/03/2011	Spot Bond	7.0950	7.06	102.09473	102.18	0.00
02/03/2011	Spot Bond	7.0550	7.12	102.17776	101.95	0.00
01/03/2011	Spot Bond	7.1200	7.08	101.95184	102.04	0.00
04/03/2011	Spot Bond	8.7250	8.62	92.07704	92.66	0.00
01/03/2011	Spot Bond	8.6700	8.65	92.28450	92.41	0.00
03/03/2011	Spot Bond	8.6200	8.58	92.65937	92.87	0.00
02/03/2011	Spot Bond	8.5800	8.67	92.86927	92.28	0.00
04/03/2011	Spot Bond	8.8200	8.71	89.33891	89.98	0.00
03/03/2011	Spot Bond	8.7100	8.66	89.97949	90.29	0.00
02/03/2011	Spot Bond	8.6550	8.77	90.29182	89.53	0.00
01/03/2011	Spot Bond	8.7700	8.74	89.53324	89.69	0.00
04/03/2011	Spot Bond	9.0300	8.95	75.31956	75.96	0.00
01/03/2011	Spot Bond	9.0100	8.98	75.38121	75.63	0.00
02/03/2011	Spot Bond	8.9100	9.01	76.20871	75.38	0.00
03/03/2011	Spot Bond	8.9450	8.91	75.95500	76.21	0.00
04/03/2011	Spot Bond	2.6900	2.69	99.91706	99.91	0.00
03/03/2011	Spot Bond	2.6900	2.66	99.90972	100.31	0.00
01/03/2011	Spot Bond	2.6600	2.66	100.28698	100.28	0.00
02/03/2011	Spot Bond	2.6600	2.66	100.30882	100.29	0.00
04/03/2011	Spot Bond	2.1300	2.13	102.29494	102.29	0.00
03/03/2011	Spot Bond	2.1300	2.12	102.28897	102.34	0.00
02/03/2011	Spot Bond	2.1200	2.12	102.33883	102.32	0.00
01/03/2011	Spot Bond	2.1200	2.12	102.32095	102.31	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2011	Spot Bond	2.6700	2.67	101.03173	101.02	0.00
03/03/2011	Spot Bond	2.6700	2.67	101.02432	101.02	0.00
02/03/2011	Spot Bond	2.6700	2.67	101.01692	100.99	0.00
01/03/2011	Spot Bond	2.6700	2.67	100.99472	100.99	0.00
01/03/2011	Spot Bond	8.0000	8.00	90.18047	8.00	0.00
02/03/2011	Spot Bond	8.0000	8.00	90.23816	8.00	0.00
04/03/2011	Spot Bond	8.0000	8.00	90.27663	8.00	0.00
03/03/2011	Spot Bond	8.0000	8.00	90.25739	8.00	0.00
09/03/2011	Spot Bond	15.6790	15.68	97.93004	83.34	0.00
10/03/2011	Spot Bond	15.6790	15.68	97.98565	83.34	0.00
08/03/2011	Spot Bond	15.6790	15.68	97.76359	83.34	0.00
07/03/2011	Spot Bond	15.6790	15.68	97.70823	83.34	0.00
11/03/2011	Spot Bond	15.6790	15.68	98.04132	83.34	0.00
09/03/2011	Spot Bond	5.9900	6.04	103.60944	103.54	0.00
10/03/2011	Spot Bond	5.9650	5.99	103.63766	103.61	0.00
07/03/2011	Spot Bond	6.0100	5.95	103.53371	103.55	0.00
08/03/2011	Spot Bond	6.0400	6.01	103.53598	103.53	0.00
11/03/2011	Spot Bond	5.9550	5.97	103.65878	103.64	0.00
07/03/2011	Spot Bond	7.9100	7.85	120.69504	120.92	0.00
08/03/2011	Spot Bond	7.9400	7.91	120.59470	120.70	0.00
10/03/2011	Spot Bond	7.8700	7.86	120.99259	121.03	0.00
09/03/2011	Spot Bond	7.8550	7.94	121.02996	120.59	0.00
11/03/2011	Spot Bond	7.8700	7.87	121.01798	120.99	0.00
10/03/2011	Spot Bond	8.9850	8.97	115.03910	115.19	0.00
09/03/2011	Spot Bond	8.9650	9.01	115.19397	114.70	0.00
07/03/2011	Spot Bond	9.0000	8.98	114.76355	114.92	0.00
08/03/2011	Spot Bond	9.0100	9.00	114.70029	114.76	0.00
11/03/2011	Spot Bond	8.9850	8.99	115.06688	115.04	0.00
07/03/2011	Spot Bond	212.5559	212.54	10.51036	10.47	0.00
08/03/2011	Spot Bond	212.5760	212.56	10.55099	10.51	0.00
09/03/2011	Spot Bond	212.6364	212.58	10.67387	10.55	0.00
10/03/2011	Spot Bond	212.6565	212.64	10.71516	10.67	0.00
11/03/2011	Spot Bond	212.6767	212.66	10.75661	10.72	0.00
10/03/2011	Spot Bond	229.4737	230.32	3.61700	3.59	0.00
09/03/2011	Spot Bond	230.3248	229.58	3.59232	3.56	0.00
08/03/2011	Spot Bond	229.5751	229.55	3.55562	3.54	0.00
07/03/2011	Spot Bond	229.5454	229.52	3.54105	3.53	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2011	Spot Bond	229.5034	229.47	3.63189	3.62	0.00
07/03/2011	Spot Bond	7.6000	7.55	105.59927	105.76	0.00
08/03/2011	Spot Bond	7.5800	7.60	105.68712	105.60	0.00
10/03/2011	Spot Bond	7.4550	7.48	106.18747	106.10	0.00
09/03/2011	Spot Bond	7.4750	7.58	106.09972	105.69	0.00
11/03/2011	Spot Bond	7.4300	7.46	106.29180	106.19	0.00
07/03/2011	Spot Bond	2.6200	2.65	115.03302	114.47	0.00
08/03/2011	Spot Bond	2.6200	2.62	115.04124	115.03	0.00
10/03/2011	Spot Bond	2.6200	2.62	115.07415	115.07	0.00
09/03/2011	Spot Bond	2.6200	2.62	115.06593	115.04	0.00
11/03/2011	Spot Bond	2.6200	2.62	115.08238	115.07	0.00
10/03/2011	Spot Bond	8.5200	8.51	98.67343	98.70	0.00
09/03/2011	Spot Bond	8.5100	8.58	98.69944	98.29	0.00
07/03/2011	Spot Bond	8.5400	8.48	98.46225	98.73	0.00
08/03/2011	Spot Bond	8.5800	8.54	98.29034	98.46	0.00
11/03/2011	Spot Bond	8.5200	8.52	98.69580	98.67	0.00
07/03/2011	Spot Bond	8.7200	8.65	97.70772	98.07	0.00
08/03/2011	Spot Bond	8.7600	8.72	97.51396	97.71	0.00
10/03/2011	Spot Bond	8.7200	8.71	97.82235	97.88	0.00
09/03/2011	Spot Bond	8.7050	8.76	97.88076	97.51	0.00
11/03/2011	Spot Bond	8.7150	8.72	97.87238	97.82	0.00
10/03/2011	Spot Bond	7.1400	7.18	102.11792	102.01	0.00
09/03/2011	Spot Bond	7.1750	7.29	102.00906	101.66	0.00
07/03/2011	Spot Bond	7.2700	7.22	101.68753	101.79	0.00
08/03/2011	Spot Bond	7.2900	7.27	101.65676	101.69	0.00
11/03/2011	Spot Bond	7.1250	7.14	102.17585	102.12	0.00
07/03/2011	Spot Bond	8.7800	8.73	91.78450	92.08	0.00
08/03/2011	Spot Bond	8.8100	8.78	91.63550	91.78	0.00
10/03/2011	Spot Bond	8.8000	8.76	91.77968	92.01	0.00
09/03/2011	Spot Bond	8.7550	8.81	92.01425	91.64	0.00
11/03/2011	Spot Bond	8.7800	8.80	91.91532	91.78	0.00
10/03/2011	Spot Bond	8.8600	8.83	89.22734	89.39	0.00
09/03/2011	Spot Bond	8.8300	8.89	89.38511	88.96	0.00
07/03/2011	Spot Bond	8.8600	8.82	89.12115	89.34	0.00
08/03/2011	Spot Bond	8.8900	8.86	88.96375	89.12	0.00
11/03/2011	Spot Bond	8.8450	8.86	89.33802	89.23	0.00
08/03/2011	Spot Bond	9.0900	9.06	74.90039	75.15	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	Spot Bond	9.0550	9.03	75.14738	75.32	0.00
10/03/2011	Spot Bond	9.0700	9.05	75.12498	75.30	0.00
09/03/2011	Spot Bond	9.0450	9.09	75.29663	74.90	0.00
11/03/2011	Spot Bond	9.0750	9.07	75.10540	75.12	0.00
09/03/2011	Spot Bond	2.6600	2.69	100.35981	99.93	0.00
10/03/2011	Spot Bond	2.6600	2.66	100.36710	100.36	0.00
08/03/2011	Spot Bond	2.6900	2.69	99.93172	99.92	0.00
07/03/2011	Spot Bond	2.6900	2.69	99.92439	99.92	0.00
11/03/2011	Spot Bond	2.6800	2.66	100.10352	100.37	0.00
09/03/2011	Spot Bond	2.1300	2.13	102.32489	102.31	0.00
10/03/2011	Spot Bond	2.1300	2.13	102.33088	102.32	0.00
08/03/2011	Spot Bond	2.1300	2.13	102.30692	102.30	0.00
07/03/2011	Spot Bond	2.1300	2.13	102.30093	102.29	0.00
11/03/2011	Spot Bond	2.1500	2.13	102.22571	102.33	0.00
09/03/2011	Spot Bond	2.6700	2.67	101.06874	101.05	0.00
10/03/2011	Spot Bond	2.6400	2.67	101.35950	101.07	0.00
08/03/2011	Spot Bond	2.6700	2.66	101.04653	101.13	0.00
07/03/2011	Spot Bond	2.6600	2.67	101.13358	101.03	0.00
11/03/2011	Spot Bond	2.6400	2.64	101.36685	101.36	0.00
07/03/2011	Spot Bond	8.0000	8.00	90.29588	8.00	0.00
09/03/2011	Spot Bond	8.0000	8.00	90.37290	8.00	0.00
08/03/2011	Spot Bond	8.0000	8.00	90.31513	8.00	0.00
10/03/2011	Spot Bond	8.0000	8.00	90.39216	8.00	0.00
11/03/2011	Spot Bond	8.0000	8.00	90.41144	8.00	0.00
17/03/2011	Spot Bond	15.6790	15.68	98.43280	83.34	0.00
16/03/2011	Spot Bond	15.6790	15.68	98.37669	83.34	0.00
15/03/2011	Spot Bond	15.6790	15.68	98.15286	83.34	0.00
14/03/2011	Spot Bond	15.6790	15.68	98.09705	83.34	0.00
15/03/2011	Spot Bond	5.8400	5.88	103.74455	103.71	0.00
14/03/2011	Spot Bond	5.8800	5.96	103.70989	103.66	0.00
17/03/2011	Spot Bond	5.9500	5.89	103.77637	103.79	0.00
16/03/2011	Spot Bond	5.8900	5.84	103.78681	103.74	0.00
16/03/2011	Spot Bond	7.8350	7.79	121.31720	121.43	0.00
17/03/2011	Spot Bond	7.9000	7.84	121.07020	121.32	0.00
15/03/2011	Spot Bond	7.7850	7.83	121.42650	121.23	0.00
14/03/2011	Spot Bond	7.8250	7.87	121.23269	121.02	0.00
15/03/2011	Spot Bond	8.9000	8.96	115.90143	115.32	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2011	Spot Bond	8.9600	8.99	115.32297	115.07	0.00
17/03/2011	Spot Bond	8.9800	8.93	115.30712	115.78	0.00
16/03/2011	Spot Bond	8.9250	8.90	115.78254	115.90	0.00
16/03/2011	Spot Bond	206.8980	212.72	8.38172	10.84	0.00
17/03/2011	Spot Bond	206.9972	206.90	8.40773	8.38	0.00
14/03/2011	Spot Bond	212.6968	212.68	10.79823	10.76	0.00
15/03/2011	Spot Bond	212.7169	212.70	10.84002	10.80	0.00
15/03/2011	Spot Bond	229.5627	229.53	3.66186	3.65	0.00
14/03/2011	Spot Bond	229.5330	229.50	3.64684	3.63	0.00
17/03/2011	Spot Bond	229.7110	229.68	3.73791	3.72	0.00
16/03/2011	Spot Bond	229.6813	229.56	3.72257	3.66	0.00
16/03/2011	Spot Bond	7.4400	7.38	106.38663	106.52	0.00
17/03/2011	Spot Bond	7.4650	7.44	106.32541	106.39	0.00
15/03/2011	Spot Bond	7.3750	7.41	106.51701	106.38	0.00
14/03/2011	Spot Bond	7.4100	7.43	106.37950	106.29	0.00
16/03/2011	Spot Bond	2.6200	2.63	115.13178	114.91	0.00
17/03/2011	Spot Bond	2.6300	2.62	114.95521	115.13	0.00
15/03/2011	Spot Bond	2.6300	2.63	114.91395	114.91	0.00
14/03/2011	Spot Bond	2.6300	2.62	114.90571	115.08	0.00
15/03/2011	Spot Bond	8.4200	8.47	99.22887	98.96	0.00
14/03/2011	Spot Bond	8.4700	8.52	98.96203	98.70	0.00
17/03/2011	Spot Bond	8.5300	8.47	98.80397	99.10	0.00
16/03/2011	Spot Bond	8.4650	8.42	99.09802	99.23	0.00
16/03/2011	Spot Bond	8.6450	8.62	98.38989	98.46	0.00
17/03/2011	Spot Bond	8.7000	8.65	98.11427	98.39	0.00
14/03/2011	Spot Bond	8.6650	8.72	98.16673	97.87	0.00
15/03/2011	Spot Bond	8.6150	8.67	98.46193	98.17	0.00
14/03/2011	Spot Bond	7.0750	7.13	102.32273	102.18	0.00
15/03/2011	Spot Bond	7.0350	7.08	102.44415	102.32	0.00
17/03/2011	Spot Bond	7.1300	7.10	102.30162	102.37	0.00
16/03/2011	Spot Bond	7.0950	7.04	102.37039	102.44	0.00
16/03/2011	Spot Bond	8.7150	8.68	92.41702	92.53	0.00
17/03/2011	Spot Bond	8.7950	8.72	91.98291	92.42	0.00
14/03/2011	Spot Bond	8.7400	8.78	92.16524	91.92	0.00
15/03/2011	Spot Bond	8.6800	8.74	92.53051	92.17	0.00
14/03/2011	Spot Bond	8.7950	8.85	89.65816	89.34	0.00
15/03/2011	Spot Bond	8.7450	8.80	89.97956	89.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	Spot Bond	8.8300	8.78	86.20768	86.49	0.00
16/03/2011	Spot Bond	8.7800	8.75	86.48625	89.98	0.00
16/03/2011	Spot Bond	9.0200	9.00	72.51572	75.75	0.00
17/03/2011	Spot Bond	9.0700	9.02	72.15266	72.52	0.00
14/03/2011	Spot Bond	9.0500	9.08	75.31349	75.11	0.00
15/03/2011	Spot Bond	8.9950	9.05	75.75220	75.31	0.00
15/03/2011	Spot Bond	2.6800	2.68	100.11817	100.11	0.00
14/03/2011	Spot Bond	2.6800	2.68	100.11084	100.10	0.00
17/03/2011	Spot Bond	2.7500	2.68	97.91520	98.85	0.00
16/03/2011	Spot Bond	2.6800	2.68	98.84831	100.12	0.00
15/03/2011	Spot Bond	2.1300	2.13	102.34885	102.34	0.00
14/03/2011	Spot Bond	2.1300	2.15	102.34286	102.23	0.00
17/03/2011	Spot Bond	2.1300	2.13	102.37881	102.37	0.00
16/03/2011	Spot Bond	2.1300	2.13	102.37282	102.35	0.00
15/03/2011	Spot Bond	2.6700	2.67	101.09837	101.09	0.00
14/03/2011	Spot Bond	2.6700	2.64	101.09096	101.37	0.00
17/03/2011	Spot Bond	2.6800	2.67	101.04133	101.13	0.00
16/03/2011	Spot Bond	2.6700	2.67	101.12800	101.10	0.00
17/03/2011	Spot Bond	8.0000	8.00	90.54644	8.00	0.00
16/03/2011	Spot Bond	8.0000	8.00	90.52714	8.00	0.00
14/03/2011	Spot Bond	8.0000	8.00	90.43071	8.00	0.00
15/03/2011	Spot Bond	8.0000	8.00	90.44999	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>