



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 03/01/2011 To: 06/01/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	Spot Bond	15.6790	15.68	92.16084	83.34	0.00
04/01/2011	Spot Bond	15.6790	15.68	92.21188	83.34	0.00
05/01/2011	Spot Bond	15.6790	15.68	92.36519	83.34	0.00
06/01/2011	Spot Bond	15.6790	15.68	92.41636	83.34	0.00
06/01/2011	Spot Bond	5.7800	5.73	109.18057	109.20	0.00
04/01/2011	Spot Bond	5.7550	5.80	109.12813	109.08	0.00
05/01/2011	Spot Bond	5.7300	5.76	109.19553	109.13	0.00
03/01/2011	Spot Bond	5.8000	5.85	109.08159	109.03	0.00
05/01/2011	Spot Bond	7.1900	7.22	129.02605	128.84	0.00
06/01/2011	Spot Bond	7.2400	7.19	128.82645	129.03	0.00
04/01/2011	Spot Bond	7.2150	7.26	128.83783	128.61	0.00
03/01/2011	Spot Bond	7.2600	7.31	128.60994	128.36	0.00
05/01/2011	Spot Bond	8.1500	8.19	121.33372	120.90	0.00
06/01/2011	Spot Bond	8.2150	8.15	120.70326	121.33	0.00
04/01/2011	Spot Bond	8.1850	8.24	120.89926	120.32	0.00
03/01/2011	Spot Bond	8.2400	8.29	120.31839	119.79	0.00
04/01/2011	Spot Bond	211.4937	211.47	8.27259	8.24	0.00
03/01/2011	Spot Bond	211.4739	211.45	8.24097	8.21	0.00
05/01/2011	Spot Bond	211.5530	211.49	8.36818	8.27	0.00
06/01/2011	Spot Bond	211.5728	211.55	8.40030	8.37	0.00
06/01/2011	Spot Bond	226.9089	226.88	2.80440	2.79	0.00
05/01/2011	Spot Bond	226.8794	226.35	2.79306	2.76	0.00
03/01/2011	Spot Bond	226.3196	226.29	2.75310	2.74	0.00
04/01/2011	Spot Bond	226.3492	226.32	2.76425	2.75	0.00
05/01/2011	Spot Bond	7.0300	7.02	106.31072	106.30	0.00
06/01/2011	Spot Bond	7.0750	7.03	106.17296	106.31	0.00
04/01/2011	Spot Bond	7.0150	7.05	106.30304	106.16	0.00

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03/01/2011	Spot Bond	7.0500	7.10	106.15959	105.96	0.00
04/01/2011	Spot Bond	2.6500	2.65	113.96684	113.96	0.00
03/01/2011	Spot Bond	2.6500	2.65	113.95860	113.95	0.00
05/01/2011	Spot Bond	2.6500	2.65	113.99157	113.97	0.00
06/01/2011	Spot Bond	2.6500	2.65	113.99982	113.99	0.00
03/01/2011	Spot Bond	7.8600	7.91	104.55551	104.27	0.00
04/01/2011	Spot Bond	7.8050	7.86	104.86371	104.56	0.00
05/01/2011	Spot Bond	7.7900	7.81	105.00835	104.86	0.00
06/01/2011	Spot Bond	7.8500	7.79	104.71875	105.01	0.00
03/01/2011	Spot Bond	7.9800	8.04	100.46155	100.12	0.00
04/01/2011	Spot Bond	7.9200	7.98	100.83258	100.46	0.00
05/01/2011	Spot Bond	7.9100	7.92	100.95550	100.83	0.00
06/01/2011	Spot Bond	7.9950	7.91	100.48256	100.96	0.00
03/01/2011	Spot Bond	6.6800	6.73	102.03214	101.88	0.00
04/01/2011	Spot Bond	6.6400	6.68	102.15972	102.03	0.00
05/01/2011	Spot Bond	6.6350	6.64	102.22778	102.16	0.00
06/01/2011	Spot Bond	6.6850	6.64	102.10966	102.23	0.00
03/01/2011	Spot Bond	8.0700	8.12	94.64112	94.32	0.00
04/01/2011	Spot Bond	8.0250	8.07	94.93698	94.64	0.00
05/01/2011	Spot Bond	8.0000	8.03	95.15129	94.94	0.00
06/01/2011	Spot Bond	8.0650	8.00	94.77345	95.15	0.00
03/01/2011	Spot Bond	8.0900	8.14	92.59542	92.25	0.00
04/01/2011	Spot Bond	8.0450	8.09	92.90672	92.60	0.00
05/01/2011	Spot Bond	8.0100	8.05	93.19429	92.91	0.00
06/01/2011	Spot Bond	8.0850	8.01	92.72861	93.19	0.00
03/01/2011	Spot Bond	8.2250	8.28	80.79690	80.34	0.00
04/01/2011	Spot Bond	8.1700	8.23	81.30077	80.80	0.00
06/01/2011	Spot Bond	8.1950	8.13	81.15087	81.76	0.00
05/01/2011	Spot Bond	8.1250	8.17	81.75556	81.30	0.00
03/01/2011	Spot Bond	2.6400	2.64	100.14698	100.14	0.00
04/01/2011	Spot Bond	2.6400	2.64	100.15420	100.15	0.00
05/01/2011	Spot Bond	2.6400	2.64	100.17586	100.15	0.00
06/01/2011	Spot Bond	2.6400	2.64	100.18307	100.18	0.00
03/01/2011	Spot Bond	2.1200	2.12	103.23238	103.23	0.00
04/01/2011	Spot Bond	2.1200	2.12	103.23830	103.23	0.00
05/01/2011	Spot Bond	2.1200	2.12	103.25605	103.24	0.00
06/01/2011	Spot Bond	2.1200	2.12	103.26196	103.26	0.00

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03/01/2011	Spot Bond	2.6800	2.68	101.85370	101.85	0.00
04/01/2011	Spot Bond	2.6800	2.68	101.86106	101.85	0.00
05/01/2011	Spot Bond	2.6800	2.68	101.88317	101.86	0.00
06/01/2011	Spot Bond	2.6800	2.68	101.89054	101.88	0.00
03/01/2011	Spot Bond	8.0000	8.00	92.53477	8.00	0.00
04/01/2011	Spot Bond	8.0000	8.00	92.55482	8.00	0.00
05/01/2011	Spot Bond	8.0000	8.00	92.61501	8.00	0.00
06/01/2011	Spot Bond	8.0000	8.00	92.63508	8.00	0.00
Grand Total:						0.00