



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 10/01/2011 To: 12/01/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	Spot Bond	15.6790	15.68	92.32024	83.34	0.00
11/01/2011	Spot Bond	15.6790	15.68	92.37137	83.34	0.00
12/01/2011	Spot Bond	15.6790	15.68	92.52495	83.34	0.00
12/01/2011	Spot Bond	5.9750	5.87	109.16239	109.18	0.00
10/01/2011	Spot Bond	5.8850	5.78	109.14839	109.20	0.00
11/01/2011	Spot Bond	5.8700	5.89	109.17534	109.15	0.00
11/01/2011	Spot Bond	7.3200	7.34	128.54445	128.43	0.00
12/01/2011	Spot Bond	7.4150	7.32	128.19840	128.54	0.00
10/01/2011	Spot Bond	7.3400	7.24	128.42959	128.85	0.00
11/01/2011	Spot Bond	8.2900	8.32	120.03187	119.71	0.00
12/01/2011	Spot Bond	8.4150	8.29	118.87528	120.03	0.00
10/01/2011	Spot Bond	8.3200	8.23	119.70638	120.63	0.00
11/01/2011	Spot Bond	211.6322	211.61	8.49742	8.46	0.00
12/01/2011	Spot Bond	211.6915	211.63	8.59571	8.50	0.00
10/01/2011	Spot Bond	211.6124	211.59	8.46492	8.43	0.00
10/01/2011	Spot Bond	226.9680	226.94	2.82720	2.82	0.00
12/01/2011	Spot Bond	227.5282	227.44	2.86849	2.83	0.00
11/01/2011	Spot Bond	227.4397	226.97	2.83377	2.83	0.00
11/01/2011	Spot Bond	7.1600	7.18	105.93683	105.85	0.00
12/01/2011	Spot Bond	7.2450	7.16	105.70284	105.94	0.00
10/01/2011	Spot Bond	7.1800	7.08	105.84658	106.18	0.00
11/01/2011	Spot Bond	2.6500	2.65	114.02456	114.02	0.00
12/01/2011	Spot Bond	2.6700	2.65	113.68001	114.02	0.00
10/01/2011	Spot Bond	2.6500	2.65	114.01631	114.01	0.00
10/01/2011	Spot Bond	7.9550	7.85	104.22090	104.74	0.00
11/01/2011	Spot Bond	7.9400	7.96	104.32060	104.22	0.00
12/01/2011	Spot Bond	8.0300	7.94	103.92604	104.32	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	Spot Bond	8.1000	8.00	99.91959	100.48	0.00
11/01/2011	Spot Bond	8.0800	8.10	100.05648	99.92	0.00
12/01/2011	Spot Bond	8.1750	8.08	99.57703	100.06	0.00
10/01/2011	Spot Bond	6.8000	6.69	101.83412	102.13	0.00
11/01/2011	Spot Bond	6.7700	6.80	101.93384	101.83	0.00
12/01/2011	Spot Bond	6.8450	6.77	101.78740	101.93	0.00
10/01/2011	Spot Bond	8.1850	8.09	94.08499	94.67	0.00
11/01/2011	Spot Bond	8.1600	8.19	94.25681	94.08	0.00
12/01/2011	Spot Bond	8.2600	8.16	93.71598	94.26	0.00
10/01/2011	Spot Bond	8.2100	8.11	91.96696	92.59	0.00
11/01/2011	Spot Bond	8.1800	8.21	92.17892	91.97	0.00
12/01/2011	Spot Bond	8.2800	8.18	91.60343	92.18	0.00
10/01/2011	Spot Bond	8.2950	8.21	80.31061	81.08	0.00
12/01/2011	Spot Bond	8.3850	8.25	79.60705	80.72	0.00
11/01/2011	Spot Bond	8.2500	8.30	80.72086	80.31	0.00
10/01/2011	Spot Bond	2.6400	2.64	100.19751	100.19	0.00
11/01/2011	Spot Bond	2.6400	2.64	100.20473	100.20	0.00
12/01/2011	Spot Bond	2.6600	2.64	99.95264	100.20	0.00
10/01/2011	Spot Bond	2.1000	2.10	103.38823	103.38	0.00
11/01/2011	Spot Bond	2.1000	2.10	103.39410	103.39	0.00
12/01/2011	Spot Bond	2.1000	2.10	103.41170	103.39	0.00
10/01/2011	Spot Bond	2.6900	2.69	101.80988	101.80	0.00
11/01/2011	Spot Bond	2.7000	2.69	101.72200	101.81	0.00
12/01/2011	Spot Bond	2.7000	2.70	101.74424	101.72	0.00
10/01/2011	Spot Bond	8.0000	8.00	92.67523	8.00	0.00
11/01/2011	Spot Bond	8.0000	8.00	92.69532	8.00	0.00
12/01/2011	Spot Bond	8.0000	8.00	92.75559	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>