



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 14/02/2011 To: 14/02/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	Spot Bond	15.6790	15.68	96.56005	83.34	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
14/02/2011	Spot Bond	8.6600	8.68	117.34891	117.18	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
14/02/2011	Spot Bond	7.6400	7.67	105.01170	104.89	0.00
14/02/2011	Spot Bond	2.8000	2.80	111.57987	111.57	0.00
14/02/2011	Spot Bond	8.2800	8.31	103.37238	103.22	0.00
14/02/2011	Spot Bond	8.4050	8.43	98.96509	98.80	0.00
14/02/2011	Spot Bond	7.2950	7.31	101.20241	101.14	0.00
14/02/2011	Spot Bond	8.4800	8.49	93.06617	93.02	0.00
14/02/2011	Spot Bond	8.5250	8.54	90.71115	90.63	0.00
14/02/2011	Spot Bond	8.6250	8.66	78.15845	77.90	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
14/02/2011	Spot Bond	2.7700	2.78	99.94050	99.84	0.00
14/02/2011	Spot Bond	8.0000	8.00	93.38076	8.00	0.00
Grand Total:						0.00