



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 28/02/2011 To: 04/03/2011

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
28/02/2011	Spot Bond	15.6790	15.68	97.32248	83.34	0.00
04/03/2011	Spot Bond	5.9500	5.84	103.54610	103.58	0.00
03/03/2011	Spot Bond	5.8400	5.80	103.58310	103.59	0.00
02/03/2011	Spot Bond	5.8000	5.88	103.58653	103.50	0.00
01/03/2011	Spot Bond	5.8800	5.87	103.49882	103.49	0.00
28/02/2011	Spot Bond	5.8700	5.87	103.48760	103.47	0.00
28/02/2011	Spot Bond	7.7700	7.77	127.84084	127.81	0.00
02/03/2011	Spot Bond	7.7000	7.78	121.50755	127.83	0.00
01/03/2011	Spot Bond	7.7800	7.77	127.82524	127.84	0.00
03/03/2011	Spot Bond	7.7400	7.70	121.36283	121.51	0.00
04/03/2011	Spot Bond	7.8500	7.74	120.92236	121.36	0.00
03/03/2011	Spot Bond	8.8900	8.87	115.71676	115.87	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
01/03/2011	Spot Bond	8.9700	8.95	114.87102	115.07	0.00
28/02/2011	Spot Bond	8.9450	8.91	115.07234	115.37	0.00
28/02/2011	Spot Bond	212.3333	212.31	10.23553	10.20	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
04/03/2011	Spot Bond	212.5358	212.56	10.46990	10.43	0.00
03/03/2011	Spot Bond	212.5563	212.54	10.42704	10.39	0.00
03/03/2011	Spot Bond	229.4863	229.46	3.51209	3.50	0.00
04/03/2011	Spot Bond	229.5158	229.49	3.52654	3.51	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
28/02/2011	Spot Bond	228.4593	228.21	3.45067	3.44	0.00
28/02/2011	Spot Bond	7.3800	7.38	106.18281	106.16	0.00
02/03/2011	Spot Bond	7.3550	7.40	106.35111	106.14	0.00
01/03/2011	Spot Bond	7.4000	7.38	106.13692	106.18	0.00
03/03/2011	Spot Bond	7.4150	7.36	106.17159	106.35	0.00
04/03/2011	Spot Bond	7.5450	7.42	105.76006	106.17	0.00
28/02/2011	Spot Bond	2.7000	2.70	113.50461	113.50	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	2.6500	2.67	114.47075	114.09	0.00
03/03/2011	Spot Bond	8.3700	8.32	99.25019	99.47	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
01/03/2011	Spot Bond	8.3750	8.35	103.25037	103.35	0.00
28/02/2011	Spot Bond	8.3500	8.35	103.35045	103.35	0.00
28/02/2011	Spot Bond	8.5350	8.53	98.55963	98.56	0.00
02/03/2011	Spot Bond	8.5100	8.57	98.78787	98.39	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
04/03/2011	Spot Bond	8.6500	8.55	98.06566	98.59	0.00
03/03/2011	Spot Bond	7.0950	7.06	102.09473	102.18	0.00
04/03/2011	Spot Bond	7.2200	7.10	101.79492	102.09	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
28/02/2011	Spot Bond	7.0800	7.08	102.03509	102.02	0.00
28/02/2011	Spot Bond	8.6450	8.63	92.40700	92.50	0.00
02/03/2011	Spot Bond	8.5800	8.67	92.86927	92.28	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
04/03/2011	Spot Bond	8.7250	8.62	92.07704	92.66	0.00
03/03/2011	Spot Bond	8.7100	8.66	89.97949	90.29	0.00
04/03/2011	Spot Bond	8.8200	8.71	89.33891	89.98	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	Spot Bond	8.7400	8.73	89.69292	89.73	0.00
28/02/2011	Spot Bond	8.9750	8.93	75.63193	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	9.0300	8.95	75.31956	75.96	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
02/03/2011	Spot Bond	2.6600	2.66	100.30882	100.29	0.00
01/03/2011	Spot Bond	2.6600	2.66	100.28698	100.28	0.00
28/02/2011	Spot Bond	2.6600	2.66	100.27970	100.27	0.00
03/03/2011	Spot Bond	2.1300	2.12	102.28897	102.34	0.00
04/03/2011	Spot Bond	2.1300	2.13	102.29494	102.29	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
28/02/2011	Spot Bond	2.1200	2.12	102.31499	102.31	0.00
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
28/02/2011	Spot Bond	2.6700	2.71	100.98732	100.60	0.00
01/03/2011	Spot Bond	8.0000	8.00	90.18047	8.00	0.00
28/02/2011	Spot Bond	8.0000	8.00	90.16125	8.00	0.00
02/03/2011	Spot Bond	8.0000	8.00	90.23816	8.00	0.00
03/03/2011	Spot Bond	8.0000	8.00	90.25739	8.00	0.00
04/03/2011	Spot Bond	8.0000	8.00	90.27663	8.00	0.00
Grand Total:						0.00