



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 07/03/2011 To: 08/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	Spot Bond	15.6790	15.68	97.70823	83.34	0.00
08/03/2011	Spot Bond	15.6790	15.68	97.76359	83.34	0.00
08/03/2011	Spot Bond	6.0400	6.01	103.53598	103.53	0.00
07/03/2011	Spot Bond	6.0100	5.95	103.53371	103.55	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
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
08/03/2011	Spot Bond	212.5760	212.56	10.55099	10.51	0.00
07/03/2011	Spot Bond	212.5559	212.54	10.51036	10.47	0.00
07/03/2011	Spot Bond	229.5454	229.52	3.54105	3.53	0.00
08/03/2011	Spot Bond	229.5751	229.55	3.55562	3.54	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
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
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
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
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
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
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
07/03/2011	Spot Bond	9.0550	9.03	75.14738	75.32	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	Spot Bond	9.0900	9.06	74.90039	75.15	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
07/03/2011	Spot Bond	2.1300	2.13	102.30093	102.29	0.00
08/03/2011	Spot Bond	2.1300	2.13	102.30692	102.30	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
07/03/2011	Spot Bond	8.0000	8.00	90.29588	8.00	0.00
08/03/2011	Spot Bond	8.0000	8.00	90.31513	8.00	0.00
Grand Total:						0.00