



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 07/03/2011 To: 11/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	Spot Bond	15.6790	15.68	97.98565	83.34	0.00
11/03/2011	Spot Bond	15.6790	15.68	98.04132	83.34	0.00
09/03/2011	Spot Bond	15.6790	15.68	97.93004	83.34	0.00
08/03/2011	Spot Bond	15.6790	15.68	97.76359	83.34	0.00
07/03/2011	Spot Bond	15.6790	15.68	97.70823	83.34	0.00
11/03/2011	Spot Bond	5.9550	5.97	103.65878	103.64	0.00
10/03/2011	Spot Bond	5.9650	5.99	103.63766	103.61	0.00
09/03/2011	Spot Bond	5.9900	6.04	103.60944	103.54	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
09/03/2011	Spot Bond	7.8550	7.94	121.02996	120.59	0.00
10/03/2011	Spot Bond	7.8700	7.86	120.99259	121.03	0.00
11/03/2011	Spot Bond	7.8700	7.87	121.01798	120.99	0.00
10/03/2011	Spot Bond	8.9850	8.97	115.03910	115.19	0.00
11/03/2011	Spot Bond	8.9850	8.99	115.06688	115.04	0.00
08/03/2011	Spot Bond	9.0100	9.00	114.70029	114.76	0.00
09/03/2011	Spot Bond	8.9650	9.01	115.19397	114.70	0.00
07/03/2011	Spot Bond	9.0000	8.98	114.76355	114.92	0.00
07/03/2011	Spot Bond	212.5559	212.54	10.51036	10.47	0.00
09/03/2011	Spot Bond	212.6364	212.58	10.67387	10.55	0.00
08/03/2011	Spot Bond	212.5760	212.56	10.55099	10.51	0.00
11/03/2011	Spot Bond	212.6767	212.66	10.75661	10.72	0.00
10/03/2011	Spot Bond	212.6565	212.64	10.71516	10.67	0.00
10/03/2011	Spot Bond	229.4737	230.32	3.61700	3.59	0.00
11/03/2011	Spot Bond	229.5034	229.47	3.63189	3.62	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	229.5751	229.55	3.55562	3.54	0.00
09/03/2011	Spot Bond	230.3248	229.58	3.59232	3.56	0.00
07/03/2011	Spot Bond	229.5454	229.52	3.54105	3.53	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
09/03/2011	Spot Bond	7.4750	7.58	106.09972	105.69	0.00
10/03/2011	Spot Bond	7.4550	7.48	106.18747	106.10	0.00
11/03/2011	Spot Bond	7.4300	7.46	106.29180	106.19	0.00
07/03/2011	Spot Bond	2.6200	2.65	115.03302	114.47	0.00
09/03/2011	Spot Bond	2.6200	2.62	115.06593	115.04	0.00
08/03/2011	Spot Bond	2.6200	2.62	115.04124	115.03	0.00
10/03/2011	Spot Bond	2.6200	2.62	115.07415	115.07	0.00
11/03/2011	Spot Bond	2.6200	2.62	115.08238	115.07	0.00
10/03/2011	Spot Bond	8.5200	8.51	98.67343	98.70	0.00
11/03/2011	Spot Bond	8.5200	8.52	98.69580	98.67	0.00
08/03/2011	Spot Bond	8.5800	8.54	98.29034	98.46	0.00
09/03/2011	Spot Bond	8.5100	8.58	98.69944	98.29	0.00
07/03/2011	Spot Bond	8.5400	8.48	98.46225	98.73	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
09/03/2011	Spot Bond	8.7050	8.76	97.88076	97.51	0.00
10/03/2011	Spot Bond	8.7200	8.71	97.82235	97.88	0.00
11/03/2011	Spot Bond	8.7150	8.72	97.87238	97.82	0.00
10/03/2011	Spot Bond	7.1400	7.18	102.11792	102.01	0.00
11/03/2011	Spot Bond	7.1250	7.14	102.17585	102.12	0.00
08/03/2011	Spot Bond	7.2900	7.27	101.65676	101.69	0.00
09/03/2011	Spot Bond	7.1750	7.29	102.00906	101.66	0.00
07/03/2011	Spot Bond	7.2700	7.22	101.68753	101.79	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
09/03/2011	Spot Bond	8.7550	8.81	92.01425	91.64	0.00
10/03/2011	Spot Bond	8.8000	8.76	91.77968	92.01	0.00
11/03/2011	Spot Bond	8.7800	8.80	91.91532	91.78	0.00
10/03/2011	Spot Bond	8.8600	8.83	89.22734	89.39	0.00
11/03/2011	Spot Bond	8.8450	8.86	89.33802	89.23	0.00
08/03/2011	Spot Bond	8.8900	8.86	88.96375	89.12	0.00
09/03/2011	Spot Bond	8.8300	8.89	89.38511	88.96	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	Spot Bond	8.8600	8.82	89.12115	89.34	0.00
07/03/2011	Spot Bond	9.0550	9.03	75.14738	75.32	0.00
09/03/2011	Spot Bond	9.0450	9.09	75.29663	74.90	0.00
08/03/2011	Spot Bond	9.0900	9.06	74.90039	75.15	0.00
10/03/2011	Spot Bond	9.0700	9.05	75.12498	75.30	0.00
11/03/2011	Spot Bond	9.0750	9.07	75.10540	75.12	0.00
11/03/2011	Spot Bond	2.6800	2.66	100.10352	100.37	0.00
10/03/2011	Spot Bond	2.6600	2.66	100.36710	100.36	0.00
08/03/2011	Spot Bond	2.6900	2.69	99.93172	99.92	0.00
09/03/2011	Spot Bond	2.6600	2.69	100.35981	99.93	0.00
07/03/2011	Spot Bond	2.6900	2.69	99.92439	99.92	0.00
10/03/2011	Spot Bond	2.1300	2.13	102.33088	102.32	0.00
11/03/2011	Spot Bond	2.1500	2.13	102.22571	102.33	0.00
08/03/2011	Spot Bond	2.1300	2.13	102.30692	102.30	0.00
09/03/2011	Spot Bond	2.1300	2.13	102.32489	102.31	0.00
07/03/2011	Spot Bond	2.1300	2.13	102.30093	102.29	0.00
11/03/2011	Spot Bond	2.6400	2.64	101.36685	101.36	0.00
10/03/2011	Spot Bond	2.6400	2.67	101.35950	101.07	0.00
08/03/2011	Spot Bond	2.6700	2.66	101.04653	101.13	0.00
09/03/2011	Spot Bond	2.6700	2.67	101.06874	101.05	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
09/03/2011	Spot Bond	8.0000	8.00	90.37290	8.00	0.00
10/03/2011	Spot Bond	8.0000	8.00	90.39216	8.00	0.00
11/03/2011	Spot Bond	8.0000	8.00	90.41144	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>