



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 21/03/2011 To: 22/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	Spot Bond	15.6790	15.68	98.54523	83.34	0.00
22/03/2011	Spot Bond	5.9300	5.93	103.81816	103.80	0.00
22/03/2011	Spot Bond	7.8300	7.88	121.41419	121.18	0.00
22/03/2011	Spot Bond	8.9300	8.97	115.82002	115.47	0.00
22/03/2011	Spot Bond	207.0759	207.06	8.46825	8.44	0.00
22/03/2011	Spot Bond	229.6608	229.63	3.77002	3.75	0.00
22/03/2011	Spot Bond	7.3800	7.45	106.64892	106.41	0.00
22/03/2011	Spot Bond	2.6300	2.63	114.97171	114.96	0.00
22/03/2011	Spot Bond	8.4500	8.50	99.23817	98.97	0.00
22/03/2011	Spot Bond	8.6300	8.68	98.54011	98.25	0.00
22/03/2011	Spot Bond	7.0500	7.10	102.54327	102.40	0.00
22/03/2011	Spot Bond	8.7100	8.77	92.51095	92.15	0.00
22/03/2011	Spot Bond	8.7600	8.81	86.66745	86.35	0.00
22/03/2011	Spot Bond	9.0260	9.06	72.52262	72.28	0.00
22/03/2011	Spot Bond	2.7500	2.75	97.92989	97.92	0.00
22/03/2011	Spot Bond	2.1300	2.13	102.39079	102.38	0.00
22/03/2011	Spot Bond	2.7000	2.70	100.86841	100.86	0.00
22/03/2011	Spot Bond	8.0000	8.00	90.58505	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>