



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 28/03/2011 To: 28/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	Spot Bond	15.6790	15.68	98.88406	83.34	0.00
28/03/2011	Spot Bond	5.8000	5.80	103.97219	103.96	0.00
28/03/2011	Spot Bond	7.7500	7.75	121.90119	121.90	0.00
28/03/2011	Spot Bond	8.9200	8.90	116.07865	116.23	0.00
28/03/2011	Spot Bond	207.2911	207.27	8.65412	8.62	0.00
28/03/2011	Spot Bond	229.5109	229.48	3.86795	3.85	0.00
28/03/2011	Spot Bond	7.3350	7.33	106.92478	106.92	0.00
28/03/2011	Spot Bond	2.6500	2.65	114.65303	114.64	0.00
28/03/2011	Spot Bond	8.3800	8.37	99.71378	99.74	0.00
28/03/2011	Spot Bond	8.5600	8.56	99.05870	99.06	0.00
28/03/2011	Spot Bond	7.0100	7.01	102.76176	102.75	0.00
28/03/2011	Spot Bond	8.6100	8.61	93.21509	93.22	0.00
28/03/2011	Spot Bond	8.6600	8.67	87.39239	87.34	0.00
28/03/2011	Spot Bond	9.0100	8.99	72.75059	72.89	0.00
28/03/2011	Spot Bond	2.7000	2.70	98.64392	98.64	0.00
28/03/2011	Spot Bond	2.1800	2.13	102.15096	102.42	0.00
28/03/2011	Spot Bond	2.6900	2.69	101.00697	101.00	0.00
28/03/2011	Spot Bond	8.0000	8.00	90.70097	8.00	0.00
Grand Total:						0.00