



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For February 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	Spot Bond	15.6790	15.68	96.07618	83.34	0.00
02/02/2011	Spot Bond	15.6790	15.68	96.02272	83.34	0.00
04/02/2011	Spot Bond	15.6790	15.68	96.12970	83.34	0.00
01/02/2011	Spot Bond	15.6790	15.68	95.86269	83.34	0.00
01/02/2011	Spot Bond	6.3900	6.45	109.24614	109.19	0.00
03/02/2011	Spot Bond	6.2000	6.10	109.42801	109.47	0.00
02/02/2011	Spot Bond	6.1000	6.39	109.46565	109.25	0.00
04/02/2011	Spot Bond	6.1950	6.20	109.44923	109.43	0.00
01/02/2011	Spot Bond	7.8300	7.88	126.85699	126.61	0.00
03/02/2011	Spot Bond	7.8850	7.78	126.72838	127.15	0.00
02/02/2011	Spot Bond	7.7800	7.83	127.15323	126.86	0.00
04/02/2011	Spot Bond	7.9100	7.89	126.64829	126.73	0.00
01/02/2011	Spot Bond	8.6550	8.72	117.04175	116.45	0.00
03/02/2011	Spot Bond	8.7000	8.60	116.72356	117.65	0.00
02/02/2011	Spot Bond	8.6000	8.66	117.64888	117.04	0.00
04/02/2011	Spot Bond	8.6900	8.70	116.84560	116.72	0.00
04/02/2011	Spot Bond	211.4005	211.50	9.43437	9.39	0.00
02/02/2011	Spot Bond	211.4826	211.42	9.35496	9.25	0.00
03/02/2011	Spot Bond	211.5045	211.48	9.39080	9.35	0.00
01/02/2011	Spot Bond	211.4168	211.39	9.24830	9.21	0.00
01/02/2011	Spot Bond	225.8707	225.19	3.11109	3.11	0.00
03/02/2011	Spot Bond	225.3433	225.53	3.16925	3.15	0.00
02/02/2011	Spot Bond	225.5292	225.87	3.15401	3.11	0.00
04/02/2011	Spot Bond	225.3747	225.34	3.18205	3.17	0.00
01/02/2011	Spot Bond	7.6700	7.72	104.62963	104.46	0.00
03/02/2011	Spot Bond	7.7250	7.62	104.53134	104.86	0.00
02/02/2011	Spot Bond	7.6200	7.67	104.86306	104.63	0.00

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04/02/2011	Spot Bond	7.7600	7.73	104.43576	104.53	0.00
04/02/2011	Spot Bond	2.8000	2.78	111.51170	111.86	0.00
03/02/2011	Spot Bond	2.7800	2.76	111.86210	112.21	0.00
02/02/2011	Spot Bond	2.7600	2.74	112.21403	112.55	0.00
01/02/2011	Spot Bond	2.7400	2.74	112.55065	112.54	0.00
03/02/2011	Spot Bond	8.3550	8.26	102.78979	103.24	0.00
02/02/2011	Spot Bond	8.2600	8.32	103.24111	102.87	0.00
04/02/2011	Spot Bond	8.3800	8.36	102.68870	102.79	0.00
01/02/2011	Spot Bond	8.3200	8.38	102.87154	102.57	0.00
03/02/2011	Spot Bond	8.5000	8.41	98.23458	98.71	0.00
02/02/2011	Spot Bond	8.4100	8.46	98.71355	98.37	0.00
04/02/2011	Spot Bond	8.5100	8.50	98.20156	98.23	0.00
01/02/2011	Spot Bond	8.4600	8.52	98.36737	98.04	0.00
03/02/2011	Spot Bond	7.4050	7.30	100.73588	100.99	0.00
02/02/2011	Spot Bond	7.3000	7.35	100.98925	100.81	0.00
04/02/2011	Spot Bond	7.4350	7.41	100.67824	100.74	0.00
01/02/2011	Spot Bond	7.3450	7.39	100.81160	100.67	0.00
02/02/2011	Spot Bond	8.4750	8.55	92.88228	92.41	0.00
03/02/2011	Spot Bond	8.5800	8.48	92.28917	92.88	0.00
04/02/2011	Spot Bond	8.5850	8.58	92.28147	92.29	0.00
01/02/2011	Spot Bond	8.5450	8.62	92.40791	91.95	0.00
02/02/2011	Spot Bond	8.5050	8.58	90.62696	90.13	0.00
03/02/2011	Spot Bond	8.5950	8.51	90.09325	90.63	0.00
04/02/2011	Spot Bond	8.5950	8.60	90.11409	90.09	0.00
01/02/2011	Spot Bond	8.5750	8.64	90.13287	89.71	0.00
03/02/2011	Spot Bond	8.6450	8.55	77.83189	78.60	0.00
02/02/2011	Spot Bond	8.5500	8.61	78.59578	78.09	0.00
04/02/2011	Spot Bond	8.6350	8.65	77.93169	77.83	0.00
01/02/2011	Spot Bond	8.6050	8.66	78.08724	77.62	0.00
02/02/2011	Spot Bond	2.7500	2.73	98.88740	99.13	0.00
03/02/2011	Spot Bond	2.7600	2.75	98.76062	98.89	0.00
04/02/2011	Spot Bond	2.7600	2.76	98.76806	98.76	0.00
01/02/2011	Spot Bond	2.7300	2.73	99.13433	99.13	0.00
01/02/2011	Spot Bond	2.1400	2.14	102.04098	102.03	0.00
04/02/2011	Spot Bond	2.1350	2.13	102.09921	102.12	0.00
03/02/2011	Spot Bond	2.1300	2.14	102.12146	102.06	0.00
02/02/2011	Spot Bond	2.1400	2.14	102.05899	102.04	0.00

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04/02/2011	Spot Bond	2.7200	2.72	100.35094	100.34	0.00
02/02/2011	Spot Bond	2.7200	2.72	100.33596	100.31	0.00
03/02/2011	Spot Bond	2.7200	2.72	100.34345	100.34	0.00
01/02/2011	Spot Bond	2.7200	2.72	100.31350	100.31	0.00
03/02/2011	Spot Bond	8.0000	8.00	93.19883	8.00	0.00
04/02/2011	Spot Bond	8.0000	8.00	93.21903	8.00	0.00
02/02/2011	Spot Bond	8.0000	8.00	93.17864	8.00	0.00
01/02/2011	Spot Bond	8.0000	8.00	93.11809	8.00	0.00
07/02/2011	Spot Bond	15.6790	15.68	96.18329	83.34	0.00
07/02/2011	Spot Bond	6.1700	6.20	109.48149	109.45	0.00
07/02/2011	Spot Bond	7.8850	7.91	126.78253	126.65	0.00
07/02/2011	Spot Bond	8.6700	8.69	117.06269	116.85	0.00
07/02/2011	Spot Bond	211.4226	211.40	9.47050	9.43	0.00
07/02/2011	Spot Bond	225.4061	225.37	3.19491	3.18	0.00
07/02/2011	Spot Bond	7.7350	7.76	104.54136	104.44	0.00
07/02/2011	Spot Bond	2.8000	2.80	111.52022	111.51	0.00
07/02/2011	Spot Bond	8.3600	8.38	102.81141	102.69	0.00
07/02/2011	Spot Bond	8.4850	8.51	98.36281	98.20	0.00
07/02/2011	Spot Bond	7.4050	7.44	100.77636	100.68	0.00
07/02/2011	Spot Bond	8.5550	8.59	92.47778	92.28	0.00
07/02/2011	Spot Bond	8.5750	8.60	90.25770	90.11	0.00
07/02/2011	Spot Bond	8.6250	8.64	78.03164	77.93	0.00
07/02/2011	Spot Bond	2.7700	2.76	98.64155	98.77	0.00
07/02/2011	Spot Bond	2.1350	2.14	102.10520	102.10	0.00
07/02/2011	Spot Bond	2.7500	2.72	100.07548	100.35	0.00
07/02/2011	Spot Bond	8.0000	8.00	93.23923	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>