



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 24/01/2011 To: 28/01/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2011	Spot Bond	15.6790	15.68	95.70319	83.34	0.00
28/01/2011	Spot Bond	15.6790	15.68	95.75629	83.34	0.00
26/01/2011	Spot Bond	15.6790	15.68	95.65013	83.34	0.00
25/01/2011	Spot Bond	15.6790	15.68	95.49134	83.34	0.00
24/01/2011	Spot Bond	15.6790	15.68	95.43852	83.34	0.00
26/01/2011	Spot Bond	6.3150	6.32	109.21372	109.16	0.00
25/01/2011	Spot Bond	6.3150	6.40	109.15746	109.09	0.00
27/01/2011	Spot Bond	6.3400	6.32	109.21805	109.21	0.00
28/01/2011	Spot Bond	6.4200	6.34	109.19098	109.22	0.00
24/01/2011	Spot Bond	6.4000	6.44	109.08849	109.05	0.00
27/01/2011	Spot Bond	7.7700	7.75	127.03579	127.12	0.00
28/01/2011	Spot Bond	7.8500	7.77	126.71687	127.04	0.00
26/01/2011	Spot Bond	7.7450	7.75	127.11744	127.04	0.00
25/01/2011	Spot Bond	7.7450	7.83	127.03741	126.64	0.00
24/01/2011	Spot Bond	7.8300	7.87	126.64185	126.44	0.00
26/01/2011	Spot Bond	8.6100	8.61	117.36268	117.28	0.00
25/01/2011	Spot Bond	8.6100	8.67	117.28117	116.73	0.00
27/01/2011	Spot Bond	8.6000	8.61	117.48570	117.36	0.00
28/01/2011	Spot Bond	8.6950	8.60	116.60721	117.49	0.00
24/01/2011	Spot Bond	8.6650	8.77	116.72875	115.71	0.00
24/01/2011	Spot Bond	211.3334	211.31	8.96459	8.93	0.00
28/01/2011	Spot Bond	211.3730	211.44	9.17790	9.14	0.00
27/01/2011	Spot Bond	211.4359	211.35	9.13786	9.11	0.00
25/01/2011	Spot Bond	211.3539	211.33	8.99897	8.96	0.00
26/01/2011	Spot Bond	211.3539	211.35	9.10658	9.00	0.00
26/01/2011	Spot Bond	226.7519	226.75	3.04986	3.01	0.00
25/01/2011	Spot Bond	226.7519	226.72	3.01199	3.00	0.00

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27/01/2011	Spot Bond	226.8708	226.75	3.06124	3.05	0.00
28/01/2011	Spot Bond	225.8082	226.87	3.08607	3.06	0.00
24/01/2011	Spot Bond	226.7222	226.69	2.99980	2.99	0.00
27/01/2011	Spot Bond	7.6050	7.58	104.78469	104.86	0.00
28/01/2011	Spot Bond	7.6850	7.61	104.53572	104.78	0.00
26/01/2011	Spot Bond	7.5750	7.58	104.86497	104.80	0.00
25/01/2011	Spot Bond	7.5750	7.66	104.80073	104.49	0.00
24/01/2011	Spot Bond	7.6600	7.69	104.49060	104.37	0.00
24/01/2011	Spot Bond	2.7300	2.76	112.66503	112.11	0.00
26/01/2011	Spot Bond	2.7300	2.73	112.69861	112.67	0.00
25/01/2011	Spot Bond	2.7300	2.73	112.67343	112.67	0.00
28/01/2011	Spot Bond	2.7400	2.73	112.53383	112.71	0.00
27/01/2011	Spot Bond	2.7300	2.73	112.70701	112.70	0.00
27/01/2011	Spot Bond	8.2500	8.24	103.15291	103.18	0.00
28/01/2011	Spot Bond	8.3400	8.25	102.72529	103.15	0.00
26/01/2011	Spot Bond	8.2400	8.24	103.18014	103.11	0.00
25/01/2011	Spot Bond	8.2400	8.36	103.11111	102.51	0.00
24/01/2011	Spot Bond	8.3550	8.41	102.51127	102.21	0.00
26/01/2011	Spot Bond	8.4000	8.40	98.61330	98.55	0.00
25/01/2011	Spot Bond	8.4000	8.52	98.54645	97.88	0.00
27/01/2011	Spot Bond	8.4100	8.40	98.57960	98.61	0.00
28/01/2011	Spot Bond	8.4800	8.41	98.21116	98.58	0.00
24/01/2011	Spot Bond	8.5150	8.60	97.88189	97.42	0.00
27/01/2011	Spot Bond	7.2950	7.28	100.88243	100.91	0.00
28/01/2011	Spot Bond	7.3700	7.30	100.70602	100.88	0.00
26/01/2011	Spot Bond	7.2750	7.28	100.91499	100.86	0.00
25/01/2011	Spot Bond	7.2750	7.37	100.85524	100.59	0.00
24/01/2011	Spot Bond	7.3700	7.39	100.58530	100.51	0.00
26/01/2011	Spot Bond	8.5000	8.50	92.58634	92.52	0.00
25/01/2011	Spot Bond	8.5000	8.60	92.52249	91.92	0.00
27/01/2011	Spot Bond	8.5050	8.50	92.57827	92.59	0.00
28/01/2011	Spot Bond	8.5900	8.51	92.10244	92.58	0.00
24/01/2011	Spot Bond	8.6000	8.68	91.91582	91.43	0.00
27/01/2011	Spot Bond	8.5200	8.53	90.40980	90.36	0.00
28/01/2011	Spot Bond	8.6050	8.52	89.90698	90.41	0.00
26/01/2011	Spot Bond	8.5250	8.53	90.35816	90.30	0.00
25/01/2011	Spot Bond	8.5250	8.62	90.29601	89.72	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	Spot Bond	8.6150	8.70	89.72082	89.21	0.00
26/01/2011	Spot Bond	8.5600	8.56	78.38640	78.33	0.00
25/01/2011	Spot Bond	8.5600	8.63	78.33227	77.78	0.00
27/01/2011	Spot Bond	8.5500	8.56	78.48739	78.39	0.00
28/01/2011	Spot Bond	8.6450	8.55	77.72338	78.49	0.00
24/01/2011	Spot Bond	8.6250	8.73	77.77862	76.95	0.00
26/01/2011	Spot Bond	2.7000	2.70	99.51039	99.49	0.00
25/01/2011	Spot Bond	2.7000	2.70	99.48840	99.48	0.00
28/01/2011	Spot Bond	2.7000	2.70	99.52506	99.52	0.00
27/01/2011	Spot Bond	2.7000	2.70	99.51773	99.51	0.00
24/01/2011	Spot Bond	2.7000	2.70	99.48107	99.47	0.00
25/01/2011	Spot Bond	2.1900	2.19	101.71605	101.71	0.00
26/01/2011	Spot Bond	2.1900	2.19	101.73411	101.72	0.00
28/01/2011	Spot Bond	2.1400	2.15	102.02898	101.97	0.00
27/01/2011	Spot Bond	2.1500	2.19	101.96636	101.73	0.00
24/01/2011	Spot Bond	2.1900	2.21	101.71003	101.59	0.00
24/01/2011	Spot Bond	2.7100	2.71	100.34891	100.34	0.00
28/01/2011	Spot Bond	2.7100	2.71	100.39321	100.39	0.00
27/01/2011	Spot Bond	2.7100	2.71	100.38574	100.38	0.00
26/01/2011	Spot Bond	2.7100	2.71	100.37828	100.36	0.00
25/01/2011	Spot Bond	2.7100	2.71	100.35626	100.35	0.00
26/01/2011	Spot Bond	8.0000	8.00	93.03742	8.00	0.00
27/01/2011	Spot Bond	8.0000	8.00	93.05757	8.00	0.00
28/01/2011	Spot Bond	8.0000	8.00	93.07774	8.00	0.00
24/01/2011	Spot Bond	8.0000	8.00	92.95680	8.00	0.00
25/01/2011	Spot Bond	8.0000	8.00	92.97695	8.00	0.00
Grand Total:						0.00