



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 07/02/2011 To: 09/02/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	Spot Bond	15.6790	15.68	96.39822	83.34	0.00
08/02/2011	Spot Bond	15.6790	15.68	96.23693	83.34	0.00
07/02/2011	Spot Bond	15.6790	15.68	96.18329	83.34	0.00
09/02/2011	Spot Bond	6.0350	6.05	109.62812	109.57	0.00
08/02/2011	Spot Bond	6.0500	6.17	109.56586	109.48	0.00
07/02/2011	Spot Bond	6.1700	6.20	109.48149	109.45	0.00
08/02/2011	Spot Bond	7.8500	7.89	126.95968	126.78	0.00
09/02/2011	Spot Bond	7.8150	7.85	127.19077	126.96	0.00
07/02/2011	Spot Bond	7.8850	7.91	126.78253	126.65	0.00
08/02/2011	Spot Bond	8.6400	8.67	117.37550	117.06	0.00
09/02/2011	Spot Bond	8.6300	8.64	117.55273	117.38	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
09/02/2011	Spot Bond	211.5110	211.44	9.61645	9.51	0.00
08/02/2011	Spot Bond	211.4447	211.42	9.50677	9.47	0.00
08/02/2011	Spot Bond	225.6546	225.41	3.20533	3.19	0.00
09/02/2011	Spot Bond	225.5317	225.65	3.24691	3.21	0.00
07/02/2011	Spot Bond	225.4061	225.37	3.19491	3.18	0.00
08/02/2011	Spot Bond	7.7000	7.74	104.68049	104.54	0.00
09/02/2011	Spot Bond	7.6650	7.70	104.86296	104.68	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
09/02/2011	Spot Bond	2.8000	2.78	111.55430	111.89	0.00
08/02/2011	Spot Bond	2.7800	2.80	111.88756	111.52	0.00
07/02/2011	Spot Bond	8.3600	8.38	102.81141	102.69	0.00
08/02/2011	Spot Bond	8.3200	8.36	103.03382	102.81	0.00
09/02/2011	Spot Bond	8.3000	8.32	103.20312	103.03	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	Spot Bond	8.4850	8.51	98.36281	98.20	0.00
08/02/2011	Spot Bond	8.4500	8.49	98.57991	98.36	0.00
09/02/2011	Spot Bond	8.4150	8.45	98.84216	98.58	0.00
07/02/2011	Spot Bond	7.4050	7.44	100.77636	100.68	0.00
08/02/2011	Spot Bond	7.3600	7.41	100.91335	100.78	0.00
09/02/2011	Spot Bond	7.3200	7.36	101.07748	100.91	0.00
07/02/2011	Spot Bond	8.5550	8.59	92.47778	92.28	0.00
08/02/2011	Spot Bond	8.5000	8.56	92.82083	92.48	0.00
09/02/2011	Spot Bond	8.4650	8.50	93.09020	92.82	0.00
07/02/2011	Spot Bond	8.5750	8.60	90.25770	90.11	0.00
08/02/2011	Spot Bond	8.5250	8.58	90.58640	90.26	0.00
09/02/2011	Spot Bond	8.5050	8.53	90.77224	90.59	0.00
07/02/2011	Spot Bond	8.6250	8.64	78.03164	77.93	0.00
08/02/2011	Spot Bond	8.5950	8.63	78.29613	78.03	0.00
09/02/2011	Spot Bond	8.5900	8.60	78.39164	78.30	0.00
07/02/2011	Spot Bond	2.7700	2.76	98.64155	98.77	0.00
08/02/2011	Spot Bond	2.7500	2.77	98.91708	98.64	0.00
09/02/2011	Spot Bond	2.7500	2.75	98.93935	98.92	0.00
08/02/2011	Spot Bond	2.1350	2.14	102.11119	102.11	0.00
09/02/2011	Spot Bond	2.1350	2.14	102.12916	102.11	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
09/02/2011	Spot Bond	2.7500	2.75	100.10569	100.08	0.00
08/02/2011	Spot Bond	2.7500	2.75	100.08303	100.08	0.00
07/02/2011	Spot Bond	8.0000	8.00	93.23923	8.00	0.00
08/02/2011	Spot Bond	8.0000	8.00	93.25944	8.00	0.00
09/02/2011	Spot Bond	8.0000	8.00	93.32008	8.00	0.00
Grand Total:						0.00