



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 14/02/2011 To: 17/02/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	Spot Bond	15.6790	15.68	96.83097	83.34	0.00
16/02/2011	Spot Bond	15.6790	15.68	96.77666	83.34	0.00
14/02/2011	Spot Bond	15.6790	15.68	96.56005	83.34	0.00
15/02/2011	Spot Bond	15.6790	15.68	96.61411	83.34	0.00
14/02/2011	Spot Bond	6.0300	6.05	109.68481	109.66	0.00
15/02/2011	Spot Bond	6.0200	6.03	103.21877	109.68	0.00
17/02/2011	Spot Bond	5.8000	5.94	103.40051	103.31	0.00
16/02/2011	Spot Bond	5.9350	6.02	103.31378	103.22	0.00
16/02/2011	Spot Bond	7.7700	7.80	127.57192	127.36	0.00
17/02/2011	Spot Bond	7.7050	7.77	127.87734	127.57	0.00
15/02/2011	Spot Bond	7.8000	7.81	127.36277	127.31	0.00
14/02/2011	Spot Bond	7.8050	7.83	127.31444	127.18	0.00
14/02/2011	Spot Bond	8.6600	8.68	117.34891	117.18	0.00
15/02/2011	Spot Bond	8.6400	8.66	117.56658	117.35	0.00
16/02/2011	Spot Bond	8.6350	8.64	117.69621	117.57	0.00
17/02/2011	Spot Bond	8.6200	8.64	117.86664	117.70	0.00
17/02/2011	Spot Bond	211.9768	212.00	9.89764	9.86	0.00
16/02/2011	Spot Bond	211.9965	211.93	9.85721	9.74	0.00
15/02/2011	Spot Bond	211.9315	211.99	9.74445	9.70	0.00
14/02/2011	Spot Bond	211.9930	211.89	9.70209	9.67	0.00
14/02/2011	Spot Bond	225.8429	225.59	3.28399	3.27	0.00
15/02/2011	Spot Bond	226.0915	225.84	3.29480	3.28	0.00
16/02/2011	Spot Bond	226.1855	226.09	3.33506	3.29	0.00
17/02/2011	Spot Bond	226.2169	226.19	3.34858	3.34	0.00
16/02/2011	Spot Bond	7.6100	7.64	105.19857	105.05	0.00
17/02/2011	Spot Bond	7.5400	7.61	105.45453	105.20	0.00
15/02/2011	Spot Bond	7.6350	7.64	105.05007	105.01	0.00

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14/02/2011	Spot Bond	7.6400	7.67	105.01170	104.89	0.00
16/02/2011	Spot Bond	2.8000	2.80	111.61397	111.59	0.00
17/02/2011	Spot Bond	2.7900	2.80	111.80154	111.61	0.00
15/02/2011	Spot Bond	2.8000	2.80	111.58839	111.58	0.00
14/02/2011	Spot Bond	2.8000	2.80	111.57987	111.57	0.00
14/02/2011	Spot Bond	8.2800	8.31	103.37238	103.22	0.00
15/02/2011	Spot Bond	8.2700	8.28	103.44543	103.37	0.00
16/02/2011	Spot Bond	8.2400	8.27	103.66460	103.45	0.00
17/02/2011	Spot Bond	8.2000	8.24	103.88765	103.66	0.00
16/02/2011	Spot Bond	8.3900	8.41	99.13831	98.96	0.00
17/02/2011	Spot Bond	8.3400	8.39	99.44008	99.14	0.00
15/02/2011	Spot Bond	8.4100	8.41	98.95960	98.97	0.00
14/02/2011	Spot Bond	8.4050	8.43	98.96509	98.80	0.00
15/02/2011	Spot Bond	7.2800	7.30	101.26125	101.20	0.00
14/02/2011	Spot Bond	7.2950	7.31	101.20241	101.14	0.00
16/02/2011	Spot Bond	7.2400	7.28	101.42459	101.26	0.00
17/02/2011	Spot Bond	7.1350	7.24	101.71612	101.42	0.00
16/02/2011	Spot Bond	8.4600	8.48	93.26890	93.09	0.00
17/02/2011	Spot Bond	8.4250	8.46	93.49591	93.27	0.00
15/02/2011	Spot Bond	8.4800	8.48	93.08752	93.07	0.00
14/02/2011	Spot Bond	8.4800	8.49	93.06617	93.02	0.00
15/02/2011	Spot Bond	8.5300	8.53	90.70113	90.71	0.00
14/02/2011	Spot Bond	8.5250	8.54	90.71115	90.63	0.00
16/02/2011	Spot Bond	8.5100	8.53	90.88689	90.70	0.00
17/02/2011	Spot Bond	8.4750	8.51	91.12397	90.89	0.00
16/02/2011	Spot Bond	8.6200	8.62	78.27198	78.22	0.00
17/02/2011	Spot Bond	8.6050	8.62	78.41325	78.27	0.00
14/02/2011	Spot Bond	8.6250	8.66	78.15845	77.90	0.00
15/02/2011	Spot Bond	8.6200	8.63	78.21755	78.16	0.00
15/02/2011	Spot Bond	2.7800	2.78	98.56760	98.56	0.00
14/02/2011	Spot Bond	2.7800	2.78	98.56013	98.55	0.00
17/02/2011	Spot Bond	2.7800	2.78	98.59752	98.59	0.00
16/02/2011	Spot Bond	2.7800	2.78	98.59004	98.57	0.00
15/02/2011	Spot Bond	2.2000	2.18	101.78833	101.89	0.00
14/02/2011	Spot Bond	2.1800	2.18	101.89431	101.89	0.00
16/02/2011	Spot Bond	2.2000	2.20	101.80679	101.79	0.00
17/02/2011	Spot Bond	2.1800	2.20	101.92483	101.81	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	Spot Bond	2.7700	2.78	99.94050	99.84	0.00
15/02/2011	Spot Bond	2.7700	2.77	99.94810	99.94	0.00
16/02/2011	Spot Bond	2.7700	2.77	99.97089	99.95	0.00
17/02/2011	Spot Bond	2.7700	2.77	99.97848	99.97	0.00
16/02/2011	Spot Bond	8.0000	8.00	89.96704	8.00	0.00
17/02/2011	Spot Bond	8.0000	8.00	89.98654	8.00	0.00
15/02/2011	Spot Bond	8.0000	8.00	89.90858	8.00	0.00
14/02/2011	Spot Bond	8.0000	8.00	93.38076	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>