



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 14/03/2011 To: 18/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2011	Spot Bond	15.6790	15.68	98.48898	83.34	0.00
17/03/2011	Spot Bond	15.6790	15.68	98.43280	83.34	0.00
16/03/2011	Spot Bond	15.6790	15.68	98.37669	83.34	0.00
15/03/2011	Spot Bond	15.6790	15.68	98.15286	83.34	0.00
14/03/2011	Spot Bond	15.6790	15.68	98.09705	83.34	0.00
14/03/2011	Spot Bond	5.8800	5.96	103.70989	103.66	0.00
18/03/2011	Spot Bond	5.9300	5.95	103.80172	103.78	0.00
17/03/2011	Spot Bond	5.9500	5.89	103.77637	103.79	0.00
16/03/2011	Spot Bond	5.8900	5.84	103.78681	103.74	0.00
15/03/2011	Spot Bond	5.8400	5.88	103.74455	103.71	0.00
16/03/2011	Spot Bond	7.8350	7.79	121.31720	121.43	0.00
15/03/2011	Spot Bond	7.7850	7.83	121.42650	121.23	0.00
17/03/2011	Spot Bond	7.9000	7.84	121.07020	121.32	0.00
18/03/2011	Spot Bond	7.8800	7.90	121.17936	121.07	0.00
14/03/2011	Spot Bond	7.8250	7.87	121.23269	121.02	0.00
14/03/2011	Spot Bond	8.9600	8.99	115.32297	115.07	0.00
18/03/2011	Spot Bond	8.9650	8.98	115.47184	115.31	0.00
17/03/2011	Spot Bond	8.9800	8.93	115.30712	115.78	0.00
16/03/2011	Spot Bond	8.9250	8.90	115.78254	115.90	0.00
15/03/2011	Spot Bond	8.9000	8.96	115.90143	115.32	0.00
15/03/2011	Spot Bond	212.7169	212.70	10.84002	10.80	0.00
16/03/2011	Spot Bond	206.8980	212.72	8.38172	10.84	0.00
17/03/2011	Spot Bond	206.9972	206.90	8.40773	8.38	0.00
18/03/2011	Spot Bond	207.0565	207.00	8.43658	8.41	0.00
14/03/2011	Spot Bond	212.6968	212.68	10.79823	10.76	0.00
14/03/2011	Spot Bond	229.5330	229.50	3.64684	3.63	0.00
18/03/2011	Spot Bond	229.6311	229.71	3.75455	3.74	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2011	Spot Bond	229.7110	229.68	3.73791	3.72	0.00
16/03/2011	Spot Bond	229.6813	229.56	3.72257	3.66	0.00
15/03/2011	Spot Bond	229.5627	229.53	3.66186	3.65	0.00
16/03/2011	Spot Bond	7.4400	7.38	106.38663	106.52	0.00
15/03/2011	Spot Bond	7.3750	7.41	106.51701	106.38	0.00
17/03/2011	Spot Bond	7.4650	7.44	106.32541	106.39	0.00
18/03/2011	Spot Bond	7.4450	7.47	106.41282	106.33	0.00
14/03/2011	Spot Bond	7.4100	7.43	106.37950	106.29	0.00
16/03/2011	Spot Bond	2.6200	2.63	115.13178	114.91	0.00
15/03/2011	Spot Bond	2.6300	2.63	114.91395	114.91	0.00
17/03/2011	Spot Bond	2.6300	2.62	114.95521	115.13	0.00
18/03/2011	Spot Bond	2.6300	2.63	114.96346	114.96	0.00
14/03/2011	Spot Bond	2.6300	2.62	114.90571	115.08	0.00
14/03/2011	Spot Bond	8.4700	8.52	98.96203	98.70	0.00
18/03/2011	Spot Bond	8.5000	8.53	98.97222	98.80	0.00
17/03/2011	Spot Bond	8.5300	8.47	98.80397	99.10	0.00
15/03/2011	Spot Bond	8.4200	8.47	99.22887	98.96	0.00
16/03/2011	Spot Bond	8.4650	8.42	99.09802	99.23	0.00
15/03/2011	Spot Bond	8.6150	8.67	98.46193	98.17	0.00
16/03/2011	Spot Bond	8.6450	8.62	98.38989	98.46	0.00
17/03/2011	Spot Bond	8.7000	8.65	98.11427	98.39	0.00
18/03/2011	Spot Bond	8.6800	8.70	98.24561	98.11	0.00
14/03/2011	Spot Bond	8.6650	8.72	98.16673	97.87	0.00
14/03/2011	Spot Bond	7.0750	7.13	102.32273	102.18	0.00
18/03/2011	Spot Bond	7.1000	7.13	102.39720	102.30	0.00
17/03/2011	Spot Bond	7.1300	7.10	102.30162	102.37	0.00
15/03/2011	Spot Bond	7.0350	7.08	102.44415	102.32	0.00
16/03/2011	Spot Bond	7.0950	7.04	102.37039	102.44	0.00
15/03/2011	Spot Bond	8.6800	8.74	92.53051	92.17	0.00
16/03/2011	Spot Bond	8.7150	8.68	92.41702	92.53	0.00
17/03/2011	Spot Bond	8.7950	8.72	91.98291	92.42	0.00
18/03/2011	Spot Bond	8.7700	8.80	92.14690	91.98	0.00
14/03/2011	Spot Bond	8.7400	8.78	92.16524	91.92	0.00
14/03/2011	Spot Bond	8.7950	8.85	89.65816	89.34	0.00
18/03/2011	Spot Bond	8.8100	8.83	86.34757	86.21	0.00
17/03/2011	Spot Bond	8.8300	8.78	86.20768	86.49	0.00
15/03/2011	Spot Bond	8.7450	8.80	89.97956	89.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2011	Spot Bond	8.7800	8.75	86.48625	89.98	0.00
15/03/2011	Spot Bond	8.9950	9.05	75.75220	75.31	0.00
16/03/2011	Spot Bond	9.0200	9.00	72.51572	75.75	0.00
17/03/2011	Spot Bond	9.0700	9.02	72.15266	72.52	0.00
18/03/2011	Spot Bond	9.0550	9.07	72.28410	72.15	0.00
14/03/2011	Spot Bond	9.0500	9.08	75.31349	75.11	0.00
14/03/2011	Spot Bond	2.6800	2.68	100.11084	100.10	0.00
18/03/2011	Spot Bond	2.7500	2.75	97.92255	97.92	0.00
17/03/2011	Spot Bond	2.7500	2.68	97.91520	98.85	0.00
16/03/2011	Spot Bond	2.6800	2.68	98.84831	100.12	0.00
15/03/2011	Spot Bond	2.6800	2.68	100.11817	100.11	0.00
14/03/2011	Spot Bond	2.1300	2.15	102.34286	102.23	0.00
18/03/2011	Spot Bond	2.1300	2.13	102.38479	102.38	0.00
17/03/2011	Spot Bond	2.1300	2.13	102.37881	102.37	0.00
16/03/2011	Spot Bond	2.1300	2.13	102.37282	102.35	0.00
15/03/2011	Spot Bond	2.1300	2.13	102.34885	102.34	0.00
14/03/2011	Spot Bond	2.6700	2.64	101.09096	101.37	0.00
18/03/2011	Spot Bond	2.7000	2.68	100.86093	101.04	0.00
17/03/2011	Spot Bond	2.6800	2.67	101.04133	101.13	0.00
16/03/2011	Spot Bond	2.6700	2.67	101.12800	101.10	0.00
15/03/2011	Spot Bond	2.6700	2.67	101.09837	101.09	0.00
15/03/2011	Spot Bond	8.0000	8.00	90.44999	8.00	0.00
16/03/2011	Spot Bond	8.0000	8.00	90.52714	8.00	0.00
18/03/2011	Spot Bond	8.0000	8.00	90.56574	8.00	0.00
17/03/2011	Spot Bond	8.0000	8.00	90.54644	8.00	0.00
14/03/2011	Spot Bond	8.0000	8.00	90.43071	8.00	0.00
Grand Total:						0.00