



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 04/04/2011 To: 04/04/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	Spot Bond	8.8000	8.80	100.40292	8.80	0.00
04/04/2011	Spot Bond	7.3500	7.35	100.33702	7.35	0.00
04/04/2011	Spot Bond	6.3200	6.32	100.29010	6.32	0.00
04/04/2011	Spot Bond	5.9300	5.93	100.27230	5.93	0.00
04/04/2011	Spot Bond	15.6790	15.68	99.28232	83.34	0.00
04/04/2011	Spot Bond	6.0200	6.02	100.27640	6.02	0.00
04/04/2011	Spot Bond	5.9500	5.95	100.27321	5.95	0.00
04/04/2011	Spot Bond	5.7500	5.81	104.10557	104.06	0.00
04/04/2011	Spot Bond	7.6950	7.76	122.30763	122.01	0.00
04/04/2011	Spot Bond	8.7950	8.88	117.42873	116.66	0.00
04/04/2011	Spot Bond	1.2800	1.29	109.80976	109.79	0.00
04/04/2011	Spot Bond	2.6200	2.64	132.70034	132.44	0.00
04/04/2011	Spot Bond	7.3150	7.36	107.13874	106.97	0.00
04/04/2011	Spot Bond	2.7000	2.70	113.79769	113.79	0.00
04/04/2011	Spot Bond	8.2750	8.37	100.38367	99.92	0.00
04/04/2011	Spot Bond	8.4150	8.51	100.01295	99.47	0.00
04/04/2011	Spot Bond	7.0200	7.06	102.87374	102.77	0.00
04/04/2011	Spot Bond	8.5100	8.60	93.94427	93.40	0.00
04/04/2011	Spot Bond	8.5700	8.66	88.08038	87.51	0.00
04/04/2011	Spot Bond	8.8600	8.95	74.03684	73.36	0.00
04/04/2011	Spot Bond	2.7200	2.72	98.42615	98.42	0.00
04/04/2011	Spot Bond	2.1500	2.18	102.35865	102.19	0.00
04/04/2011	Spot Bond	2.7000	2.70	100.96560	100.96	0.00
04/04/2011	Spot Bond	8.0000	8.00	90.83641	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>