



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 31/01/2011 To: 01/02/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2011	Spot Bond	15.6790	15.68	95.80945	83.34	0.00
01/02/2011	Spot Bond	15.6790	15.68	95.86269	83.34	0.00
31/01/2011	Spot Bond	6.4500	6.42	109.19291	109.19	0.00
01/02/2011	Spot Bond	6.3900	6.45	109.24614	109.19	0.00
31/01/2011	Spot Bond	7.8800	7.85	126.61460	126.72	0.00
01/02/2011	Spot Bond	7.8300	7.88	126.85699	126.61	0.00
31/01/2011	Spot Bond	8.7150	8.70	116.44514	116.61	0.00
01/02/2011	Spot Bond	8.6550	8.72	117.04175	116.45	0.00
01/02/2011	Spot Bond	211.4168	211.39	9.24830	9.21	0.00
31/01/2011	Spot Bond	211.3949	211.37	9.21302	9.18	0.00
31/01/2011	Spot Bond	225.1865	225.81	3.10602	3.09	0.00
01/02/2011	Spot Bond	225.8707	225.19	3.11109	3.11	0.00
31/01/2011	Spot Bond	7.7150	7.69	104.45625	104.54	0.00
01/02/2011	Spot Bond	7.6700	7.72	104.62963	104.46	0.00
01/02/2011	Spot Bond	2.7400	2.74	112.55065	112.54	0.00
31/01/2011	Spot Bond	2.7400	2.74	112.54224	112.53	0.00
31/01/2011	Spot Bond	8.3750	8.34	102.57397	102.73	0.00
01/02/2011	Spot Bond	8.3200	8.38	102.87154	102.57	0.00
31/01/2011	Spot Bond	8.5150	8.48	98.03898	98.21	0.00
01/02/2011	Spot Bond	8.4600	8.52	98.36737	98.04	0.00
31/01/2011	Spot Bond	7.3900	7.37	100.67392	100.71	0.00
01/02/2011	Spot Bond	7.3450	7.39	100.81160	100.67	0.00
31/01/2011	Spot Bond	8.6200	8.59	91.94924	92.10	0.00
01/02/2011	Spot Bond	8.5450	8.62	92.40791	91.95	0.00
31/01/2011	Spot Bond	8.6400	8.61	89.71342	89.91	0.00
01/02/2011	Spot Bond	8.5750	8.64	90.13287	89.71	0.00
31/01/2011	Spot Bond	8.6600	8.65	77.61915	77.72	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	Spot Bond	8.6050	8.66	78.08724	77.62	0.00
01/02/2011	Spot Bond	2.7300	2.73	99.13433	99.13	0.00
31/01/2011	Spot Bond	2.7300	2.70	99.12693	99.53	0.00
31/01/2011	Spot Bond	2.1400	2.14	102.03498	102.03	0.00
01/02/2011	Spot Bond	2.1400	2.14	102.04098	102.03	0.00
31/01/2011	Spot Bond	2.7200	2.71	100.30601	100.39	0.00
01/02/2011	Spot Bond	2.7200	2.72	100.31350	100.31	0.00
01/02/2011	Spot Bond	8.0000	8.00	93.11809	8.00	0.00
31/01/2011	Spot Bond	8.0000	8.00	93.09791	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>