



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 14/03/2011 To: 15/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
15/03/2011	Spot Bond	5.8400	5.88	103.74455	103.71	0.00
14/03/2011	Spot Bond	5.8800	5.96	103.70989	103.66	0.00
15/03/2011	Spot Bond	7.7850	7.83	121.42650	121.23	0.00
14/03/2011	Spot Bond	7.8250	7.87	121.23269	121.02	0.00
15/03/2011	Spot Bond	8.9000	8.96	115.90143	115.32	0.00
14/03/2011	Spot Bond	8.9600	8.99	115.32297	115.07	0.00
14/03/2011	Spot Bond	212.6968	212.68	10.79823	10.76	0.00
15/03/2011	Spot Bond	212.7169	212.70	10.84002	10.80	0.00
15/03/2011	Spot Bond	229.5627	229.53	3.66186	3.65	0.00
14/03/2011	Spot Bond	229.5330	229.50	3.64684	3.63	0.00
15/03/2011	Spot Bond	7.3750	7.41	106.51701	106.38	0.00
14/03/2011	Spot Bond	7.4100	7.43	106.37950	106.29	0.00
15/03/2011	Spot Bond	2.6300	2.63	114.91395	114.91	0.00
14/03/2011	Spot Bond	2.6300	2.62	114.90571	115.08	0.00
15/03/2011	Spot Bond	8.4200	8.47	99.22887	98.96	0.00
14/03/2011	Spot Bond	8.4700	8.52	98.96203	98.70	0.00
15/03/2011	Spot Bond	8.6150	8.67	98.46193	98.17	0.00
14/03/2011	Spot Bond	8.6650	8.72	98.16673	97.87	0.00
15/03/2011	Spot Bond	7.0350	7.08	102.44415	102.32	0.00
14/03/2011	Spot Bond	7.0750	7.13	102.32273	102.18	0.00
15/03/2011	Spot Bond	8.6800	8.74	92.53051	92.17	0.00
14/03/2011	Spot Bond	8.7400	8.78	92.16524	91.92	0.00
15/03/2011	Spot Bond	8.7450	8.80	89.97956	89.66	0.00
14/03/2011	Spot Bond	8.7950	8.85	89.65816	89.34	0.00
15/03/2011	Spot Bond	8.9950	9.05	75.75220	75.31	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
15/03/2011	Spot Bond	2.6800	2.68	100.11817	100.11	0.00
15/03/2011	Spot Bond	2.1300	2.13	102.34885	102.34	0.00
14/03/2011	Spot Bond	2.1300	2.15	102.34286	102.23	0.00
15/03/2011	Spot Bond	2.6700	2.67	101.09837	101.09	0.00
14/03/2011	Spot Bond	2.6700	2.64	101.09096	101.37	0.00
15/03/2011	Spot Bond	8.0000	8.00	90.44999	8.00	0.00
14/03/2011	Spot Bond	8.0000	8.00	90.43071	8.00	0.00
Grand Total:						0.00