



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 28/03/2011 To: 01/04/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	Spot Bond	15.6790	15.68	98.88406	83.34	0.00
30/03/2011	Spot Bond	15.6790	15.68	99.11124	83.34	0.00
29/03/2011	Spot Bond	15.6790	15.68	98.94076	83.34	0.00
31/03/2011	Spot Bond	15.6790	15.68	99.16820	83.34	0.00
01/04/2011	Spot Bond	15.6790	15.68	99.22522	83.34	0.00
01/04/2011	Spot Bond	5.8100	5.87	104.06497	104.02	0.00
31/03/2011	Spot Bond	5.8700	5.89	104.02405	104.00	0.00
29/03/2011	Spot Bond	5.8400	5.80	103.97142	103.97	0.00
30/03/2011	Spot Bond	5.8900	5.84	103.99943	103.97	0.00
28/03/2011	Spot Bond	5.8000	5.80	103.97219	103.96	0.00
28/03/2011	Spot Bond	7.7500	7.75	121.90119	121.90	0.00
30/03/2011	Spot Bond	7.8400	7.79	121.62618	121.76	0.00
29/03/2011	Spot Bond	7.7900	7.75	121.75890	121.90	0.00
01/04/2011	Spot Bond	7.7600	7.82	122.01063	121.73	0.00
31/03/2011	Spot Bond	7.8200	7.84	121.73493	121.63	0.00
01/04/2011	Spot Bond	8.8750	8.97	116.65965	115.76	0.00
31/03/2011	Spot Bond	8.9700	9.00	115.76056	115.46	0.00
30/03/2011	Spot Bond	9.0000	8.95	115.45955	115.83	0.00
29/03/2011	Spot Bond	8.9500	8.92	115.83166	116.08	0.00
28/03/2011	Spot Bond	8.9200	8.90	116.07865	116.23	0.00
31/03/2011	Spot Bond	1.3000	1.32	109.76062	109.73	0.00
01/04/2011	Spot Bond	1.2900	1.30	109.78522	109.76	0.00
30/03/2011	Spot Bond	1.3150	1.32	109.72558	109.71	0.00
29/03/2011	Spot Bond	1.3150	207.29	109.71380	8.65	0.00
28/03/2011	Spot Bond	207.2911	207.27	8.65412	8.62	0.00
31/03/2011	Spot Bond	2.6600	2.66	132.17741	132.17	0.00
01/04/2011	Spot Bond	2.6400	2.66	132.43863	132.18	0.00

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30/03/2011	Spot Bond	2.6600	2.66	132.16781	132.14	0.00
29/03/2011	Spot Bond	2.6600	229.51	132.13904	3.87	0.00
28/03/2011	Spot Bond	229.5109	229.48	3.86795	3.85	0.00
28/03/2011	Spot Bond	7.3350	7.33	106.92478	106.92	0.00
30/03/2011	Spot Bond	7.4250	7.38	106.71373	106.80	0.00
29/03/2011	Spot Bond	7.3800	7.34	106.79766	106.92	0.00
01/04/2011	Spot Bond	7.3600	7.41	106.96969	106.78	0.00
31/03/2011	Spot Bond	7.4100	7.43	106.78429	106.71	0.00
28/03/2011	Spot Bond	2.6500	2.65	114.65303	114.64	0.00
30/03/2011	Spot Bond	2.6500	2.65	114.68620	114.66	0.00
29/03/2011	Spot Bond	2.6500	2.65	114.66133	114.65	0.00
01/04/2011	Spot Bond	2.7000	2.65	113.78931	114.69	0.00
31/03/2011	Spot Bond	2.6500	2.65	114.69450	114.69	0.00
01/04/2011	Spot Bond	8.3650	8.45	99.92059	99.48	0.00
31/03/2011	Spot Bond	8.4500	8.47	99.48398	99.39	0.00
30/03/2011	Spot Bond	8.4650	8.41	99.38868	99.59	0.00
29/03/2011	Spot Bond	8.4100	8.38	99.58949	99.71	0.00
28/03/2011	Spot Bond	8.3800	8.37	99.71378	99.74	0.00
28/03/2011	Spot Bond	8.5600	8.56	99.05870	99.06	0.00
30/03/2011	Spot Bond	8.6300	8.59	98.76910	98.92	0.00
29/03/2011	Spot Bond	8.5900	8.56	98.91793	99.06	0.00
01/04/2011	Spot Bond	8.5100	8.60	99.46875	98.98	0.00
31/03/2011	Spot Bond	8.5950	8.63	98.98219	98.77	0.00
01/04/2011	Spot Bond	7.0550	7.10	102.76655	102.63	0.00
31/03/2011	Spot Bond	7.1000	7.11	102.63430	102.60	0.00
30/03/2011	Spot Bond	7.1050	7.05	102.60201	102.68	0.00
29/03/2011	Spot Bond	7.0500	7.01	102.68074	102.76	0.00
28/03/2011	Spot Bond	7.0100	7.01	102.76176	102.75	0.00
28/03/2011	Spot Bond	8.6100	8.61	93.21509	93.22	0.00
30/03/2011	Spot Bond	8.6900	8.65	92.84330	93.01	0.00
29/03/2011	Spot Bond	8.6500	8.61	93.00696	93.22	0.00
01/04/2011	Spot Bond	8.6000	8.68	93.40293	92.95	0.00
31/03/2011	Spot Bond	8.6750	8.69	92.95087	92.84	0.00
01/04/2011	Spot Bond	8.6600	8.72	87.51393	87.13	0.00
31/03/2011	Spot Bond	8.7200	8.75	87.13187	86.96	0.00
30/03/2011	Spot Bond	8.7450	8.70	86.96134	87.17	0.00
29/03/2011	Spot Bond	8.7000	8.66	87.17107	87.39	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2011	Spot Bond	8.6600	8.67	87.39239	87.34	0.00
28/03/2011	Spot Bond	9.0100	8.99	72.75059	72.89	0.00
30/03/2011	Spot Bond	9.0900	9.05	72.21225	72.46	0.00
29/03/2011	Spot Bond	9.0500	9.01	72.46284	72.75	0.00
01/04/2011	Spot Bond	8.9450	9.04	73.35630	72.65	0.00
31/03/2011	Spot Bond	9.0350	9.09	72.64721	72.21	0.00
28/03/2011	Spot Bond	2.7000	2.70	98.64392	98.64	0.00
30/03/2011	Spot Bond	2.7000	2.70	98.67284	98.65	0.00
29/03/2011	Spot Bond	2.7000	2.70	98.65115	98.64	0.00
31/03/2011	Spot Bond	2.7000	2.70	98.68007	98.67	0.00
01/04/2011	Spot Bond	2.7200	2.70	98.41889	98.68	0.00
28/03/2011	Spot Bond	2.1800	2.13	102.15096	102.42	0.00
30/03/2011	Spot Bond	2.1800	2.18	102.17544	102.16	0.00
29/03/2011	Spot Bond	2.1800	2.18	102.15708	102.15	0.00
01/04/2011	Spot Bond	2.1800	2.18	102.18768	102.18	0.00
31/03/2011	Spot Bond	2.1800	2.18	102.18156	102.18	0.00
28/03/2011	Spot Bond	2.6900	2.69	101.00697	101.00	0.00
29/03/2011	Spot Bond	2.6900	2.69	101.01442	101.01	0.00
30/03/2011	Spot Bond	2.6750	2.69	101.17744	101.01	0.00
01/04/2011	Spot Bond	2.7000	2.68	100.95812	101.18	0.00
31/03/2011	Spot Bond	2.6750	2.68	101.18487	101.18	0.00
01/04/2011	Spot Bond	8.0000	8.00	90.81705	8.00	0.00
31/03/2011	Spot Bond	8.0000	8.00	90.79769	8.00	0.00
30/03/2011	Spot Bond	8.0000	8.00	90.77834	8.00	0.00
29/03/2011	Spot Bond	8.0000	8.00	90.72031	8.00	0.00
28/03/2011	Spot Bond	8.0000	8.00	90.70097	8.00	0.00
Grand Total:						0.00