



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For January 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	Spot Bond	15.6790	15.68	92.36519	83.34	0.00
04/01/2011	Spot Bond	15.6790	15.68	92.21188	83.34	0.00
06/01/2011	Spot Bond	15.6790	15.68	92.41636	83.34	0.00
07/01/2011	Spot Bond	15.6790	15.68	92.46755	83.34	0.00
03/01/2011	Spot Bond	15.6790	15.68	92.16084	83.34	0.00
07/01/2011	Spot Bond	5.7800	5.78	109.19776	109.18	0.00
06/01/2011	Spot Bond	5.7800	5.73	109.18057	109.20	0.00
05/01/2011	Spot Bond	5.7300	5.76	109.19553	109.13	0.00
04/01/2011	Spot Bond	5.7550	5.80	109.12813	109.08	0.00
03/01/2011	Spot Bond	5.8000	5.85	109.08159	109.03	0.00
07/01/2011	Spot Bond	7.2400	7.24	128.85176	128.83	0.00
06/01/2011	Spot Bond	7.2400	7.19	128.82645	129.03	0.00
05/01/2011	Spot Bond	7.1900	7.22	129.02605	128.84	0.00
04/01/2011	Spot Bond	7.2150	7.26	128.83783	128.61	0.00
03/01/2011	Spot Bond	7.2600	7.31	128.60994	128.36	0.00
07/01/2011	Spot Bond	8.2250	8.22	120.62935	120.70	0.00
06/01/2011	Spot Bond	8.2150	8.15	120.70326	121.33	0.00
05/01/2011	Spot Bond	8.1500	8.19	121.33372	120.90	0.00
04/01/2011	Spot Bond	8.1850	8.24	120.89926	120.32	0.00
03/01/2011	Spot Bond	8.2400	8.29	120.31839	119.79	0.00
04/01/2011	Spot Bond	211.4937	211.47	8.27259	8.24	0.00
05/01/2011	Spot Bond	211.5530	211.49	8.36818	8.27	0.00
06/01/2011	Spot Bond	211.5728	211.55	8.40030	8.37	0.00
07/01/2011	Spot Bond	211.5926	211.57	8.43254	8.40	0.00
03/01/2011	Spot Bond	211.4739	211.45	8.24097	8.21	0.00
07/01/2011	Spot Bond	226.9385	226.91	2.81578	2.80	0.00
06/01/2011	Spot Bond	226.9089	226.88	2.80440	2.79	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	Spot Bond	226.8794	226.35	2.79306	2.76	0.00
04/01/2011	Spot Bond	226.3492	226.32	2.76425	2.75	0.00
03/01/2011	Spot Bond	226.3196	226.29	2.75310	2.74	0.00
07/01/2011	Spot Bond	7.0800	7.08	106.17573	106.17	0.00
06/01/2011	Spot Bond	7.0750	7.03	106.17296	106.31	0.00
05/01/2011	Spot Bond	7.0300	7.02	106.31072	106.30	0.00
04/01/2011	Spot Bond	7.0150	7.05	106.30304	106.16	0.00
03/01/2011	Spot Bond	7.0500	7.10	106.15959	105.96	0.00
05/01/2011	Spot Bond	2.6500	2.65	113.99157	113.97	0.00
04/01/2011	Spot Bond	2.6500	2.65	113.96684	113.96	0.00
06/01/2011	Spot Bond	2.6500	2.65	113.99982	113.99	0.00
07/01/2011	Spot Bond	2.6500	2.65	114.00806	114.00	0.00
03/01/2011	Spot Bond	2.6500	2.65	113.95860	113.95	0.00
05/01/2011	Spot Bond	7.7900	7.81	105.00835	104.86	0.00
04/01/2011	Spot Bond	7.8050	7.86	104.86371	104.56	0.00
06/01/2011	Spot Bond	7.8500	7.79	104.71875	105.01	0.00
07/01/2011	Spot Bond	7.8500	7.85	104.74103	104.72	0.00
03/01/2011	Spot Bond	7.8600	7.91	104.55551	104.27	0.00
05/01/2011	Spot Bond	7.9100	7.92	100.95550	100.83	0.00
04/01/2011	Spot Bond	7.9200	7.98	100.83258	100.46	0.00
06/01/2011	Spot Bond	7.9950	7.91	100.48256	100.96	0.00
07/01/2011	Spot Bond	8.0000	8.00	100.47522	100.48	0.00
03/01/2011	Spot Bond	7.9800	8.04	100.46155	100.12	0.00
05/01/2011	Spot Bond	6.6350	6.64	102.22778	102.16	0.00
04/01/2011	Spot Bond	6.6400	6.68	102.15972	102.03	0.00
06/01/2011	Spot Bond	6.6850	6.64	102.10966	102.23	0.00
07/01/2011	Spot Bond	6.6850	6.69	102.12791	102.11	0.00
03/01/2011	Spot Bond	6.6800	6.73	102.03214	101.88	0.00
05/01/2011	Spot Bond	8.0000	8.03	95.15129	94.94	0.00
04/01/2011	Spot Bond	8.0250	8.07	94.93698	94.64	0.00
06/01/2011	Spot Bond	8.0650	8.00	94.77345	95.15	0.00
07/01/2011	Spot Bond	8.0850	8.07	94.67176	94.77	0.00
03/01/2011	Spot Bond	8.0700	8.12	94.64112	94.32	0.00
05/01/2011	Spot Bond	8.0100	8.05	93.19429	92.91	0.00
04/01/2011	Spot Bond	8.0450	8.09	92.90672	92.60	0.00
06/01/2011	Spot Bond	8.0850	8.01	92.72861	93.19	0.00
07/01/2011	Spot Bond	8.1100	8.09	92.58764	92.73	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	Spot Bond	8.0900	8.14	92.59542	92.25	0.00
05/01/2011	Spot Bond	8.1250	8.17	81.75556	81.30	0.00
04/01/2011	Spot Bond	8.1700	8.23	81.30077	80.80	0.00
06/01/2011	Spot Bond	8.1950	8.13	81.15087	81.76	0.00
07/01/2011	Spot Bond	8.2050	8.20	81.08047	81.15	0.00
03/01/2011	Spot Bond	8.2250	8.28	80.79690	80.34	0.00
05/01/2011	Spot Bond	2.6400	2.64	100.17586	100.15	0.00
04/01/2011	Spot Bond	2.6400	2.64	100.15420	100.15	0.00
06/01/2011	Spot Bond	2.6400	2.64	100.18307	100.18	0.00
07/01/2011	Spot Bond	2.6400	2.64	100.19029	100.18	0.00
03/01/2011	Spot Bond	2.6400	2.64	100.14698	100.14	0.00
05/01/2011	Spot Bond	2.1200	2.12	103.25605	103.24	0.00
04/01/2011	Spot Bond	2.1200	2.12	103.23830	103.23	0.00
06/01/2011	Spot Bond	2.1200	2.12	103.26196	103.26	0.00
07/01/2011	Spot Bond	2.1000	2.12	103.38236	103.26	0.00
03/01/2011	Spot Bond	2.1200	2.12	103.23238	103.23	0.00
05/01/2011	Spot Bond	2.6800	2.68	101.88317	101.86	0.00
04/01/2011	Spot Bond	2.6800	2.68	101.86106	101.85	0.00
06/01/2011	Spot Bond	2.6800	2.68	101.89054	101.88	0.00
07/01/2011	Spot Bond	2.6900	2.68	101.80249	101.89	0.00
03/01/2011	Spot Bond	2.6800	2.68	101.85370	101.85	0.00
05/01/2011	Spot Bond	8.0000	8.00	92.61501	8.00	0.00
06/01/2011	Spot Bond	8.0000	8.00	92.63508	8.00	0.00
07/01/2011	Spot Bond	8.0000	8.00	92.65515	8.00	0.00
03/01/2011	Spot Bond	8.0000	8.00	92.53477	8.00	0.00
04/01/2011	Spot Bond	8.0000	8.00	92.55482	8.00	0.00
10/01/2011	Spot Bond	15.6790	15.68	92.32024	83.34	0.00
11/01/2011	Spot Bond	15.6790	15.68	92.37137	83.34	0.00
12/01/2011	Spot Bond	15.6790	15.68	92.52495	83.34	0.00
13/01/2011	Spot Bond	15.6790	15.68	92.57619	83.34	0.00
14/01/2011	Spot Bond	15.6790	15.68	92.62748	83.34	0.00
11/01/2011	Spot Bond	5.8700	5.89	109.17534	109.15	0.00
10/01/2011	Spot Bond	5.8850	5.78	109.14839	109.20	0.00
14/01/2011	Spot Bond	6.0850	6.04	109.13019	109.14	0.00
13/01/2011	Spot Bond	6.0400	5.98	109.13994	109.16	0.00
12/01/2011	Spot Bond	5.9750	5.87	109.16239	109.18	0.00
11/01/2011	Spot Bond	7.3200	7.34	128.54445	128.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	Spot Bond	7.3400	7.24	128.42959	128.85	0.00
14/01/2011	Spot Bond	7.5300	7.48	127.74137	127.94	0.00
13/01/2011	Spot Bond	7.4800	7.42	127.93623	128.20	0.00
12/01/2011	Spot Bond	7.4150	7.32	128.19840	128.54	0.00
11/01/2011	Spot Bond	8.2900	8.32	120.03187	119.71	0.00
10/01/2011	Spot Bond	8.3200	8.23	119.70638	120.63	0.00
14/01/2011	Spot Bond	8.5100	8.48	118.00172	118.32	0.00
13/01/2011	Spot Bond	8.4750	8.42	118.31517	118.88	0.00
12/01/2011	Spot Bond	8.4150	8.29	118.87528	120.03	0.00
10/01/2011	Spot Bond	211.6124	211.59	8.46492	8.43	0.00
11/01/2011	Spot Bond	211.6322	211.61	8.49742	8.46	0.00
13/01/2011	Spot Bond	211.7113	211.69	8.62873	8.60	0.00
12/01/2011	Spot Bond	211.6915	211.63	8.59571	8.50	0.00
14/01/2011	Spot Bond	211.6446	211.71	8.66688	8.63	0.00
11/01/2011	Spot Bond	227.4397	226.97	2.83377	2.83	0.00
10/01/2011	Spot Bond	226.9680	226.94	2.82720	2.82	0.00
14/01/2011	Spot Bond	227.5872	227.56	2.89189	2.88	0.00
12/01/2011	Spot Bond	227.5282	227.44	2.86849	2.83	0.00
13/01/2011	Spot Bond	227.5577	227.53	2.88016	2.87	0.00
11/01/2011	Spot Bond	7.1600	7.18	105.93683	105.85	0.00
10/01/2011	Spot Bond	7.1800	7.08	105.84658	106.18	0.00
14/01/2011	Spot Bond	7.3600	7.31	105.34660	105.52	0.00
13/01/2011	Spot Bond	7.3050	7.25	105.51571	105.70	0.00
12/01/2011	Spot Bond	7.2450	7.16	105.70284	105.94	0.00
10/01/2011	Spot Bond	2.6500	2.65	114.01631	114.01	0.00
11/01/2011	Spot Bond	2.6500	2.65	114.02456	114.02	0.00
12/01/2011	Spot Bond	2.6700	2.65	113.68001	114.02	0.00
13/01/2011	Spot Bond	2.6700	2.67	113.68830	113.68	0.00
14/01/2011	Spot Bond	2.7200	2.67	112.78009	113.69	0.00
10/01/2011	Spot Bond	7.9550	7.85	104.22090	104.74	0.00
11/01/2011	Spot Bond	7.9400	7.96	104.32060	104.22	0.00
12/01/2011	Spot Bond	8.0300	7.94	103.92604	104.32	0.00
13/01/2011	Spot Bond	8.0900	8.03	103.64226	103.93	0.00
14/01/2011	Spot Bond	8.1400	8.09	103.41063	103.64	0.00
10/01/2011	Spot Bond	8.1000	8.00	99.91959	100.48	0.00
11/01/2011	Spot Bond	8.0800	8.10	100.05648	99.92	0.00
12/01/2011	Spot Bond	8.1750	8.08	99.57703	100.06	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	Spot Bond	8.2400	8.18	99.22846	99.58	0.00
14/01/2011	Spot Bond	8.2900	8.24	98.96674	99.23	0.00
10/01/2011	Spot Bond	6.8000	6.69	101.83412	102.13	0.00
11/01/2011	Spot Bond	6.7700	6.80	101.93384	101.83	0.00
12/01/2011	Spot Bond	6.8450	6.77	101.78740	101.93	0.00
13/01/2011	Spot Bond	6.9100	6.85	101.63145	101.79	0.00
14/01/2011	Spot Bond	6.9900	6.91	101.43598	101.63	0.00
10/01/2011	Spot Bond	8.1850	8.09	94.08499	94.67	0.00
11/01/2011	Spot Bond	8.1600	8.19	94.25681	94.08	0.00
12/01/2011	Spot Bond	8.2600	8.16	93.71598	94.26	0.00
13/01/2011	Spot Bond	8.3300	8.26	93.31785	93.72	0.00
14/01/2011	Spot Bond	8.3800	8.33	93.04105	93.32	0.00
10/01/2011	Spot Bond	8.2100	8.11	91.96696	92.59	0.00
11/01/2011	Spot Bond	8.1800	8.21	92.17892	91.97	0.00
12/01/2011	Spot Bond	8.2800	8.18	91.60343	92.18	0.00
13/01/2011	Spot Bond	8.3500	8.28	91.18188	91.60	0.00
14/01/2011	Spot Bond	8.4000	8.35	90.88844	91.18	0.00
10/01/2011	Spot Bond	8.2950	8.21	80.31061	81.08	0.00
11/01/2011	Spot Bond	8.2500	8.30	80.72086	80.31	0.00
12/01/2011	Spot Bond	8.3850	8.25	79.60705	80.72	0.00
13/01/2011	Spot Bond	8.4350	8.39	79.19956	79.61	0.00
14/01/2011	Spot Bond	8.4750	8.44	78.87986	79.20	0.00
10/01/2011	Spot Bond	2.6400	2.64	100.19751	100.19	0.00
11/01/2011	Spot Bond	2.6400	2.64	100.20473	100.20	0.00
13/01/2011	Spot Bond	2.6600	2.66	99.95990	99.95	0.00
12/01/2011	Spot Bond	2.6600	2.64	99.95264	100.20	0.00
14/01/2011	Spot Bond	2.6750	2.66	99.76247	99.96	0.00
10/01/2011	Spot Bond	2.1000	2.10	103.38823	103.38	0.00
11/01/2011	Spot Bond	2.1000	2.10	103.39410	103.39	0.00
13/01/2011	Spot Bond	2.0800	2.10	103.53189	103.41	0.00
12/01/2011	Spot Bond	2.1000	2.10	103.41170	103.39	0.00
14/01/2011	Spot Bond	2.1200	2.08	103.30931	103.53	0.00
10/01/2011	Spot Bond	2.6900	2.69	101.80988	101.80	0.00
11/01/2011	Spot Bond	2.7000	2.69	101.72200	101.81	0.00
13/01/2011	Spot Bond	2.7000	2.70	101.75166	101.74	0.00
12/01/2011	Spot Bond	2.7000	2.70	101.74424	101.72	0.00
14/01/2011	Spot Bond	2.7200	2.70	101.56904	101.75	0.00

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10/01/2011	Spot Bond	8.0000	8.00	92.67523	8.00	0.00
11/01/2011	Spot Bond	8.0000	8.00	92.69532	8.00	0.00
12/01/2011	Spot Bond	8.0000	8.00	92.75559	8.00	0.00
13/01/2011	Spot Bond	8.0000	8.00	92.77570	8.00	0.00
14/01/2011	Spot Bond	8.0000	8.00	92.79580	8.00	0.00
17/01/2011	Spot Bond	15.6790	15.68	92.67878	83.34	0.00
18/01/2011	Spot Bond	15.6790	15.68	92.73011	83.34	0.00
19/01/2011	Spot Bond	15.6790	15.68	95.28043	83.34	0.00
19/01/2011	Spot Bond	6.2200	6.30	109.13949	109.04	0.00
17/01/2011	Spot Bond	6.2400	6.09	109.05341	109.13	0.00
18/01/2011	Spot Bond	6.3000	6.24	109.03542	109.05	0.00
18/01/2011	Spot Bond	7.7300	7.68	126.91635	127.11	0.00
19/01/2011	Spot Bond	7.6500	7.73	127.34548	126.92	0.00
17/01/2011	Spot Bond	7.6800	7.53	127.10844	127.74	0.00
18/01/2011	Spot Bond	8.6850	8.66	116.37542	116.59	0.00
19/01/2011	Spot Bond	8.6300	8.69	116.98112	116.38	0.00
17/01/2011	Spot Bond	8.6600	8.51	116.58613	118.00	0.00
17/01/2011	Spot Bond	211.6213	211.64	8.70268	8.67	0.00
18/01/2011	Spot Bond	211.5550	211.62	8.74111	8.70	0.00
19/01/2011	Spot Bond	211.6152	211.55	8.84219	8.74	0.00
19/01/2011	Spot Bond	226.6331	226.54	2.96357	2.93	0.00
18/01/2011	Spot Bond	226.5441	226.51	2.92779	2.92	0.00
17/01/2011	Spot Bond	226.5144	227.59	2.91596	2.89	0.00
18/01/2011	Spot Bond	7.5500	7.50	104.73641	104.89	0.00
19/01/2011	Spot Bond	7.4450	7.55	105.15946	104.74	0.00
17/01/2011	Spot Bond	7.5000	7.36	104.88630	105.35	0.00
17/01/2011	Spot Bond	2.7400	2.72	112.42450	112.78	0.00
18/01/2011	Spot Bond	2.7400	2.74	112.43291	112.42	0.00
19/01/2011	Spot Bond	2.7400	2.74	112.45813	112.43	0.00
17/01/2011	Spot Bond	8.2800	8.14	102.72571	103.41	0.00
18/01/2011	Spot Bond	8.3200	8.28	102.54774	102.73	0.00
19/01/2011	Spot Bond	8.2350	8.32	103.04435	102.55	0.00
17/01/2011	Spot Bond	8.4400	8.29	98.14401	98.97	0.00
18/01/2011	Spot Bond	8.4850	8.44	97.91471	98.14	0.00
19/01/2011	Spot Bond	8.4150	8.49	98.37324	97.91	0.00
17/01/2011	Spot Bond	7.1550	6.99	101.01488	101.44	0.00
18/01/2011	Spot Bond	7.2000	7.16	100.91491	101.01	0.00

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19/01/2011	Spot Bond	7.0950	7.20	101.25271	100.91	0.00
17/01/2011	Spot Bond	8.5300	8.38	92.17609	93.04	0.00
18/01/2011	Spot Bond	8.5750	8.53	91.93369	92.18	0.00
19/01/2011	Spot Bond	8.5100	8.58	92.37864	91.93	0.00
17/01/2011	Spot Bond	8.5500	8.40	89.97584	90.89	0.00
18/01/2011	Spot Bond	8.6000	8.55	89.68836	89.98	0.00
19/01/2011	Spot Bond	8.5350	8.60	90.15135	89.69	0.00
17/01/2011	Spot Bond	8.6200	8.48	77.69341	78.88	0.00
19/01/2011	Spot Bond	8.5850	8.65	78.05342	77.51	0.00
18/01/2011	Spot Bond	8.6450	8.62	77.50683	77.69	0.00
17/01/2011	Spot Bond	2.7150	2.68	99.22645	99.76	0.00
18/01/2011	Spot Bond	2.7150	2.72	99.23380	99.23	0.00
19/01/2011	Spot Bond	2.7150	2.72	99.25586	99.23	0.00
17/01/2011	Spot Bond	2.1200	2.12	103.31523	103.31	0.00
18/01/2011	Spot Bond	2.1200	2.12	102.07187	103.32	0.00
19/01/2011	Spot Bond	2.1500	2.12	101.91886	102.07	0.00
17/01/2011	Spot Bond	2.7200	2.72	101.57649	101.57	0.00
18/01/2011	Spot Bond	2.7200	2.72	100.20996	101.58	0.00
19/01/2011	Spot Bond	2.7200	2.72	100.23203	100.21	0.00
17/01/2011	Spot Bond	8.0000	8.00	92.81592	8.00	0.00
18/01/2011	Spot Bond	8.0000	8.00	92.83603	8.00	0.00
19/01/2011	Spot Bond	8.0000	8.00	92.89640	8.00	0.00
Grand Total:						0.00