



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 17/01/2011 To: 20/01/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
20/01/2011	Spot Bond	15.6790	15.68	95.33307	83.34	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
19/01/2011	Spot Bond	6.2200	6.30	109.13949	109.04	0.00
20/01/2011	Spot Bond	6.2000	6.22	109.16991	109.14	0.00
17/01/2011	Spot Bond	7.6800	7.53	127.10844	127.74	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
20/01/2011	Spot Bond	7.6300	7.65	127.45937	127.35	0.00
17/01/2011	Spot Bond	8.6600	8.51	116.58613	118.00	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
20/01/2011	Spot Bond	8.6000	8.63	117.29562	116.98	0.00
20/01/2011	Spot Bond	211.5495	211.62	8.88117	8.84	0.00
19/01/2011	Spot Bond	211.6152	211.55	8.84219	8.74	0.00
18/01/2011	Spot Bond	211.5550	211.62	8.74111	8.70	0.00
17/01/2011	Spot Bond	211.6213	211.64	8.70268	8.67	0.00
17/01/2011	Spot Bond	226.5144	227.59	2.91596	2.89	0.00
18/01/2011	Spot Bond	226.5441	226.51	2.92779	2.92	0.00
19/01/2011	Spot Bond	226.6331	226.54	2.96357	2.93	0.00
20/01/2011	Spot Bond	226.2241	226.63	2.98055	2.96	0.00
17/01/2011	Spot Bond	7.5000	7.36	104.88630	105.35	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

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20/01/2011	Spot Bond	7.4300	7.45	105.23196	105.16	0.00
20/01/2011	Spot Bond	2.7600	2.74	112.10422	112.46	0.00
19/01/2011	Spot Bond	2.7400	2.74	112.45813	112.43	0.00
18/01/2011	Spot Bond	2.7400	2.74	112.43291	112.42	0.00
17/01/2011	Spot Bond	2.7400	2.72	112.42450	112.78	0.00
19/01/2011	Spot Bond	8.2350	8.32	103.04435	102.55	0.00
20/01/2011	Spot Bond	8.2100	8.24	103.19340	103.04	0.00
18/01/2011	Spot Bond	8.3200	8.28	102.54774	102.73	0.00
17/01/2011	Spot Bond	8.2800	8.14	102.72571	103.41	0.00
19/01/2011	Spot Bond	8.4150	8.49	98.37324	97.91	0.00
20/01/2011	Spot Bond	8.3800	8.42	98.59194	98.37	0.00
18/01/2011	Spot Bond	8.4850	8.44	97.91471	98.14	0.00
17/01/2011	Spot Bond	8.4400	8.29	98.14401	98.97	0.00
19/01/2011	Spot Bond	7.0950	7.20	101.25271	100.91	0.00
20/01/2011	Spot Bond	7.0800	7.10	101.31206	101.25	0.00
18/01/2011	Spot Bond	7.2000	7.16	100.91491	101.01	0.00
17/01/2011	Spot Bond	7.1550	6.99	101.01488	101.44	0.00
19/01/2011	Spot Bond	8.5100	8.58	92.37864	91.93	0.00
20/01/2011	Spot Bond	8.4900	8.51	92.51750	92.38	0.00
18/01/2011	Spot Bond	8.5750	8.53	91.93369	92.18	0.00
17/01/2011	Spot Bond	8.5300	8.38	92.17609	93.04	0.00
20/01/2011	Spot Bond	8.5000	8.54	90.38878	90.15	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	8.5500	8.40	89.97584	90.89	0.00
20/01/2011	Spot Bond	8.5600	8.59	78.27817	78.05	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	8.6200	8.48	77.69341	78.88	0.00
20/01/2011	Spot Bond	2.7150	2.72	99.26321	99.26	0.00
19/01/2011	Spot Bond	2.7150	2.72	99.25586	99.23	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
20/01/2011	Spot Bond	2.1500	2.15	101.92479	101.92	0.00
19/01/2011	Spot Bond	2.1500	2.12	101.91886	102.07	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	Spot Bond	2.7200	2.72	100.23939	100.23	0.00
19/01/2011	Spot Bond	2.7200	2.72	100.23203	100.21	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
20/01/2011	Spot Bond	8.0000	8.00	92.91653	8.00	0.00
19/01/2011	Spot Bond	8.0000	8.00	92.89640	8.00	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
<b>Grand Total:</b>						<b>0.00</b>