



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 21/02/2011 To: 22/02/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	Spot Bond	15.6790	15.68	96.93976	83.34	0.00
22/02/2011	Spot Bond	15.6790	15.68	96.99425	83.34	0.00
22/02/2011	Spot Bond	5.8600	5.77	103.41886	103.45	0.00
21/02/2011	Spot Bond	5.7700	5.77	103.44858	103.43	0.00
21/02/2011	Spot Bond	7.6750	7.68	128.05944	128.01	0.00
22/02/2011	Spot Bond	7.7650	7.68	127.70079	128.06	0.00
21/02/2011	Spot Bond	8.6450	8.62	117.68301	117.89	0.00
22/02/2011	Spot Bond	8.7600	8.65	116.62358	117.68	0.00
22/02/2011	Spot Bond	212.0420	212.02	10.01222	9.97	0.00
21/02/2011	Spot Bond	212.0203	212.00	9.97387	9.94	0.00
21/02/2011	Spot Bond	226.2796	226.25	3.37582	3.36	0.00
22/02/2011	Spot Bond	226.3110	226.28	3.38953	3.38	0.00
21/02/2011	Spot Bond	7.4350	7.49	105.84978	105.64	0.00
22/02/2011	Spot Bond	7.5250	7.44	105.56909	105.85	0.00
21/02/2011	Spot Bond	2.7600	2.78	112.35777	111.99	0.00
22/02/2011	Spot Bond	2.7600	2.76	112.36623	112.36	0.00
21/02/2011	Spot Bond	8.1850	8.18	104.00883	104.01	0.00
22/02/2011	Spot Bond	8.2700	8.19	103.60766	104.01	0.00
21/02/2011	Spot Bond	8.3400	8.32	99.48474	99.57	0.00
22/02/2011	Spot Bond	8.4300	8.34	99.00528	99.48	0.00
21/02/2011	Spot Bond	7.0200	7.07	102.05352	101.92	0.00
22/02/2011	Spot Bond	7.1200	7.02	101.81401	102.05	0.00
21/02/2011	Spot Bond	8.4300	8.40	93.50915	93.66	0.00
22/02/2011	Spot Bond	8.5150	8.43	93.03250	93.51	0.00
21/02/2011	Spot Bond	8.4750	8.45	91.16553	91.30	0.00
22/02/2011	Spot Bond	8.5550	8.48	90.69325	91.17	0.00
21/02/2011	Spot Bond	8.6150	8.60	78.36744	78.51	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	Spot Bond	8.7300	8.62	77.45157	78.37	0.00
22/02/2011	Spot Bond	2.7400	2.78	99.15518	98.61	0.00
21/02/2011	Spot Bond	2.7800	2.78	98.61247	98.61	0.00
21/02/2011	Spot Bond	2.1700	2.18	101.99299	101.93	0.00
22/02/2011	Spot Bond	2.1550	2.17	102.08303	101.99	0.00
21/02/2011	Spot Bond	2.7500	2.77	100.18124	99.99	0.00
22/02/2011	Spot Bond	2.7500	2.75	100.18881	100.18	0.00
21/02/2011	Spot Bond	8.0000	8.00	90.02555	8.00	0.00
22/02/2011	Spot Bond	8.0000	8.00	90.04506	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>