



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 21/03/2011 To: 24/03/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	Spot Bond	15.6790	15.68	98.54523	83.34	0.00
23/03/2011	Spot Bond	15.6790	15.68	98.71436	83.34	0.00
24/03/2011	Spot Bond	15.6790	15.68	98.77086	83.34	0.00
24/03/2011	Spot Bond	5.8000	5.84	103.93995	103.91	0.00
23/03/2011	Spot Bond	5.8400	5.93	103.90649	103.82	0.00
22/03/2011	Spot Bond	5.9300	5.93	103.81816	103.80	0.00
22/03/2011	Spot Bond	7.8300	7.88	121.41419	121.18	0.00
23/03/2011	Spot Bond	7.7900	7.83	121.65780	121.41	0.00
24/03/2011	Spot Bond	7.7500	7.79	121.85083	121.66	0.00
24/03/2011	Spot Bond	8.8900	8.91	116.29890	116.09	0.00
23/03/2011	Spot Bond	8.9100	8.93	116.08705	115.82	0.00
22/03/2011	Spot Bond	8.9300	8.97	115.82002	115.47	0.00
22/03/2011	Spot Bond	207.0759	207.06	8.46825	8.44	0.00
23/03/2011	Spot Bond	207.2332	207.08	8.55723	8.47	0.00
24/03/2011	Spot Bond	207.2525	207.23	8.58940	8.56	0.00
24/03/2011	Spot Bond	229.6701	229.64	3.83381	3.82	0.00
23/03/2011	Spot Bond	229.6404	229.66	3.81807	3.77	0.00
22/03/2011	Spot Bond	229.6608	229.63	3.77002	3.75	0.00
22/03/2011	Spot Bond	7.3800	7.45	106.64892	106.41	0.00
23/03/2011	Spot Bond	7.3600	7.38	106.77869	106.65	0.00
24/03/2011	Spot Bond	7.3250	7.36	106.91553	106.78	0.00
22/03/2011	Spot Bond	2.6300	2.63	114.97171	114.96	0.00
23/03/2011	Spot Bond	2.6500	2.63	114.62816	114.97	0.00
24/03/2011	Spot Bond	2.6500	2.65	114.63645	114.63	0.00
24/03/2011	Spot Bond	8.3750	8.41	99.69378	99.50	0.00
23/03/2011	Spot Bond	8.4100	8.45	99.50036	99.24	0.00
22/03/2011	Spot Bond	8.4500	8.50	99.23817	98.97	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2011	Spot Bond	8.6300	8.68	98.54011	98.25	0.00
23/03/2011	Spot Bond	8.5950	8.63	98.79929	98.54	0.00
24/03/2011	Spot Bond	8.5600	8.60	99.01310	98.80	0.00
24/03/2011	Spot Bond	7.0000	7.03	102.74788	102.65	0.00
23/03/2011	Spot Bond	7.0300	7.05	102.65261	102.54	0.00
22/03/2011	Spot Bond	7.0500	7.10	102.54327	102.40	0.00
22/03/2011	Spot Bond	8.7100	8.77	92.51095	92.15	0.00
24/03/2011	Spot Bond	8.6100	8.64	93.17168	92.98	0.00
23/03/2011	Spot Bond	8.6400	8.71	92.97741	92.51	0.00
24/03/2011	Spot Bond	8.6600	8.70	87.35168	87.09	0.00
23/03/2011	Spot Bond	8.7000	8.76	87.08965	86.67	0.00
22/03/2011	Spot Bond	8.7600	8.81	86.66745	86.35	0.00
22/03/2011	Spot Bond	9.0260	9.06	72.52262	72.28	0.00
24/03/2011	Spot Bond	8.9850	9.00	72.90723	72.77	0.00
23/03/2011	Spot Bond	9.0000	9.03	72.77442	72.52	0.00
23/03/2011	Spot Bond	2.7000	2.75	98.62212	97.93	0.00
24/03/2011	Spot Bond	2.7000	2.70	98.62938	98.62	0.00
22/03/2011	Spot Bond	2.7500	2.75	97.92989	97.92	0.00
23/03/2011	Spot Bond	2.1300	2.13	102.40877	102.39	0.00
24/03/2011	Spot Bond	2.1300	2.13	102.41476	102.41	0.00
22/03/2011	Spot Bond	2.1300	2.13	102.39079	102.38	0.00
23/03/2011	Spot Bond	2.6900	2.70	100.98461	100.87	0.00
24/03/2011	Spot Bond	2.6900	2.69	100.99206	100.98	0.00
22/03/2011	Spot Bond	2.7000	2.70	100.86841	100.86	0.00
22/03/2011	Spot Bond	8.0000	8.00	90.58505	8.00	0.00
24/03/2011	Spot Bond	8.0000	8.00	90.66231	8.00	0.00
23/03/2011	Spot Bond	8.0000	8.00	90.64300	8.00	0.00
Grand Total:						0.00