



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 04/04/2011 To: 05/04/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	Spot Bond	8.8000	8.80	100.40292	8.80	0.00
05/04/2011	Spot Bond	8.8000	8.80	100.42667	8.80	0.00
04/04/2011	Spot Bond	7.3500	7.35	100.33702	7.35	0.00
05/04/2011	Spot Bond	7.3500	7.35	100.35689	7.35	0.00
05/04/2011	Spot Bond	6.3200	6.32	100.30718	6.32	0.00
04/04/2011	Spot Bond	6.3200	6.32	100.29010	6.32	0.00
04/04/2011	Spot Bond	5.9300	5.93	100.27230	5.93	0.00
05/04/2011	Spot Bond	5.9300	5.93	100.28834	5.93	0.00
04/04/2011	Spot Bond	15.6790	15.68	99.28232	83.34	0.00
05/04/2011	Spot Bond	15.6790	15.68	99.33947	83.34	0.00
04/04/2011	Spot Bond	6.0200	6.02	100.27640	6.02	0.00
05/04/2011	Spot Bond	6.0200	6.02	100.29269	6.02	0.00
05/04/2011	Spot Bond	5.9500	5.95	100.28930	5.95	0.00
04/04/2011	Spot Bond	5.9500	5.95	100.27321	5.95	0.00
05/04/2011	Spot Bond	5.7700	5.75	104.11352	104.11	0.00
04/04/2011	Spot Bond	5.7500	5.81	104.10557	104.06	0.00
05/04/2011	Spot Bond	7.7200	7.70	122.22818	122.31	0.00
04/04/2011	Spot Bond	7.6950	7.76	122.30763	122.01	0.00
05/04/2011	Spot Bond	8.7700	8.80	117.68959	117.43	0.00
04/04/2011	Spot Bond	8.7950	8.88	117.42873	116.66	0.00
04/04/2011	Spot Bond	1.2800	1.29	109.80976	109.79	0.00
05/04/2011	Spot Bond	1.2800	1.28	109.81360	109.81	0.00
04/04/2011	Spot Bond	2.6200	2.64	132.70034	132.44	0.00
05/04/2011	Spot Bond	2.6200	2.62	132.70983	132.70	0.00
05/04/2011	Spot Bond	7.3500	7.32	107.04497	107.14	0.00
04/04/2011	Spot Bond	7.3150	7.36	107.13874	106.97	0.00
05/04/2011	Spot Bond	2.7000	2.70	113.80607	113.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2011	Spot Bond	2.7000	2.70	113.79769	113.79	0.00
05/04/2011	Spot Bond	8.3000	8.28	100.28314	100.38	0.00
04/04/2011	Spot Bond	8.2750	8.37	100.38367	99.92	0.00
05/04/2011	Spot Bond	8.4300	8.42	99.95305	100.01	0.00
04/04/2011	Spot Bond	8.4150	8.51	100.01295	99.47	0.00
05/04/2011	Spot Bond	7.0400	7.02	102.84338	102.87	0.00
04/04/2011	Spot Bond	7.0200	7.06	102.87374	102.77	0.00
05/04/2011	Spot Bond	8.5200	8.51	93.90799	93.94	0.00
04/04/2011	Spot Bond	8.5100	8.60	93.94427	93.40	0.00
05/04/2011	Spot Bond	8.5750	8.57	88.07013	88.08	0.00
04/04/2011	Spot Bond	8.5700	8.66	88.08038	87.51	0.00
05/04/2011	Spot Bond	8.8400	8.86	74.21180	74.04	0.00
04/04/2011	Spot Bond	8.8600	8.95	74.03684	73.36	0.00
04/04/2011	Spot Bond	2.7200	2.72	98.42615	98.42	0.00
05/04/2011	Spot Bond	2.7200	2.72	98.43342	98.43	0.00
05/04/2011	Spot Bond	2.1500	2.15	102.36470	102.36	0.00
04/04/2011	Spot Bond	2.1500	2.18	102.35865	102.19	0.00
05/04/2011	Spot Bond	2.7200	2.70	100.78626	100.97	0.00
04/04/2011	Spot Bond	2.7000	2.70	100.96560	100.96	0.00
05/04/2011	Spot Bond	8.0000	8.00	90.85578	8.00	0.00
04/04/2011	Spot Bond	8.0000	8.00	90.83641	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>