



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For November 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	Spot Bond	15.6790	15.68	89.98274	83.34	0.00
02/11/2010	Spot Bond	15.6790	15.68	90.02035	83.34	0.00
03/11/2010	Spot Bond	15.6790	15.68	90.13329	83.34	0.00
01/11/2010	Spot Bond	6.2500	6.13	107.62910	107.17	0.00
02/11/2010	Spot Bond	6.2500	6.13	107.64739	107.17	0.00
03/11/2010	Spot Bond	6.2500	6.13	107.70231	107.17	0.00
02/11/2010	Spot Bond	7.3000	7.18	126.86267	126.63	0.00
03/11/2010	Spot Bond	7.3000	7.18	126.93808	126.63	0.00
01/11/2010	Spot Bond	7.3000	7.18	126.83756	126.63	0.00
01/11/2010	Spot Bond	7.9750	7.83	126.57383	127.27	0.00
02/11/2010	Spot Bond	7.9750	7.83	126.60088	127.27	0.00
03/11/2010	Spot Bond	7.9750	7.83	126.68206	127.27	0.00
01/11/2010	Spot Bond	208.5770	208.31	6.56550	5.83	0.00
02/11/2010	Spot Bond	208.5770	208.31	6.59132	5.83	0.00
03/11/2010	Spot Bond	208.5770	208.31	6.66939	5.83	0.00
01/11/2010	Spot Bond	229.5910	229.53	4.48290	3.94	0.00
02/11/2010	Spot Bond	229.5910	229.53	4.50167	3.94	0.00
03/11/2010	Spot Bond	229.5910	229.53	4.55845	3.94	0.00
02/11/2010	Spot Bond	7.2400	7.12	108.56418	108.35	0.00
03/11/2010	Spot Bond	7.2400	7.12	108.62748	108.35	0.00
01/11/2010	Spot Bond	7.2400	7.12	108.54308	108.35	0.00
02/11/2010	Spot Bond	169.6640	169.34	3.37565	3.04	0.00
03/11/2010	Spot Bond	169.6640	169.34	3.40982	3.04	0.00
01/11/2010	Spot Bond	169.6640	169.34	3.36434	3.04	0.00
02/11/2010	Spot Bond	7.7100	7.59	103.98190	103.94	0.00
03/11/2010	Spot Bond	7.7100	7.59	104.04711	103.94	0.00
01/11/2010	Spot Bond	7.7100	7.59	103.96017	103.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	Spot Bond	7.8300	7.71	103.96618	104.02	0.00
02/11/2010	Spot Bond	7.8300	7.71	103.98800	104.02	0.00
03/11/2010	Spot Bond	7.8300	7.71	104.05349	104.02	0.00
02/11/2010	Spot Bond	7.0300	6.93	103.61117	103.28	0.00
03/11/2010	Spot Bond	7.0300	6.93	103.66954	103.28	0.00
01/11/2010	Spot Bond	7.0300	6.93	103.59172	103.28	0.00
01/11/2010	Spot Bond	7.9400	7.80	97.74637	97.99	0.00
02/11/2010	Spot Bond	7.9400	7.80	97.76706	97.99	0.00
03/11/2010	Spot Bond	7.9400	7.80	97.82913	97.99	0.00
03/11/2010	Spot Bond	7.9700	7.84	92.19918	92.38	0.00
01/11/2010	Spot Bond	7.9700	7.84	92.12004	92.38	0.00
02/11/2010	Spot Bond	7.9700	7.84	92.13982	92.38	0.00
01/11/2010	Spot Bond	7.9550	7.81	82.11264	82.93	0.00
02/11/2010	Spot Bond	7.9550	7.81	82.13023	82.93	0.00
03/11/2010	Spot Bond	7.9550	7.81	82.18305	82.93	0.00
01/11/2010	Spot Bond	125.0410	125.01	2.28287	2.10	0.00
02/11/2010	Spot Bond	125.0410	125.01	2.28897	2.10	0.00
03/11/2010	Spot Bond	125.0410	125.01	2.30737	2.10	0.00
03/11/2010	Spot Bond	101.8460	101.82	3.64886	3.38	0.00
02/11/2010	Spot Bond	101.8460	101.82	3.62445	3.38	0.00
01/11/2010	Spot Bond	101.8460	101.82	3.61635	3.38	0.00
01/11/2010	Spot Bond	2.6200	2.62	101.97370	101.75	0.00
02/11/2010	Spot Bond	2.6200	2.62	101.98091	101.75	0.00
03/11/2010	Spot Bond	2.6200	2.62	102.00255	101.75	0.00
<b>Grand Total:</b>						<b>0.00</b>