



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 07/12/2009 To: 11/12/2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2009	Spot Bond	15.6790	15.68	79.12608	77.34	0.00
10/12/2009	Spot Bond	15.6790	15.68	79.05996	77.34	0.00
09/12/2009	Spot Bond	15.6790	15.68	79.02693	77.34	0.00
07/12/2009	Spot Bond	15.6790	15.68	78.89494	77.34	0.00
08/12/2009	Spot Bond	15.6790	15.68	78.92791	77.34	0.00
11/12/2009	Spot Bond	7.3600	7.38	107.63953	106.98	0.00
10/12/2009	Spot Bond	7.3600	7.38	107.59655	106.98	0.00
09/12/2009	Spot Bond	7.3600	7.38	107.57508	106.98	0.00
08/12/2009	Spot Bond	7.3600	7.38	107.51066	106.98	0.00
07/12/2009	Spot Bond	7.3600	7.38	107.48919	106.98	0.00
11/12/2009	Spot Bond	7.5700	7.55	112.36885	112.36	0.00
10/12/2009	Spot Bond	7.5500	7.57	112.35607	112.30	0.00
09/12/2009	Spot Bond	7.5700	7.56	112.29968	112.25	0.00
08/12/2009	Spot Bond	7.5600	7.61	112.24733	112.15	0.00
07/12/2009	Spot Bond	7.6050	7.55	112.14873	112.22	0.00
11/12/2009	Spot Bond	8.3900	8.37	126.34968	126.42	0.00
10/12/2009	Spot Bond	8.3650	8.39	126.42066	126.29	0.00
09/12/2009	Spot Bond	8.3850	8.38	126.28932	126.23	0.00
08/12/2009	Spot Bond	8.3800	8.41	126.22909	126.05	0.00
07/12/2009	Spot Bond	8.4100	8.35	126.04626	126.33	0.00
11/12/2009	Spot Bond	9.0100	8.99	112.73196	112.87	0.00
10/12/2009	Spot Bond	8.9900	9.00	112.86684	112.75	0.00
09/12/2009	Spot Bond	9.0000	9.02	112.74508	112.52	0.00
08/12/2009	Spot Bond	9.0150	9.06	112.52198	117.31	0.00
07/12/2009	Spot Bond	9.0600	9.02	117.30718	117.70	0.00
11/12/2009	Spot Bond	8.4600	8.44	101.07116	101.13	0.00
10/12/2009	Spot Bond	8.4350	8.46	101.12668	101.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2009	Spot Bond	8.4550	8.45	101.02279	100.97	0.00
08/12/2009	Spot Bond	8.4500	8.48	100.97452	105.19	0.00
07/12/2009	Spot Bond	8.4800	8.42	105.19411	105.41	0.00
11/12/2009	Spot Bond	9.0350	9.01	97.79132	97.88	0.00
10/12/2009	Spot Bond	9.0100	9.03	97.87716	97.75	0.00
09/12/2009	Spot Bond	9.0300	9.03	97.74644	97.67	0.00
08/12/2009	Spot Bond	9.0300	9.07	97.67492	97.44	0.00
07/12/2009	Spot Bond	9.0700	8.99	97.43756	97.87	0.00
11/12/2009	Spot Bond	9.0350	9.01	93.62551	93.73	0.00
10/12/2009	Spot Bond	9.0100	9.03	93.72614	93.59	0.00
09/12/2009	Spot Bond	9.0300	9.03	93.58687	93.52	0.00
08/12/2009	Spot Bond	9.0300	9.07	93.51913	97.25	0.00
07/12/2009	Spot Bond	9.0700	9.00	97.25289	97.67	0.00
11/12/2009	Spot Bond	8.5150	8.49	99.71178	99.75	0.00
10/12/2009	Spot Bond	8.4900	8.51	99.74963	99.66	0.00
09/12/2009	Spot Bond	8.5100	8.51	99.66063	99.61	0.00
08/12/2009	Spot Bond	8.5050	8.54	99.60958	99.49	0.00
07/12/2009	Spot Bond	8.5350	8.47	99.48721	99.70	0.00
11/12/2009	Spot Bond	9.1200	9.10	90.88459	90.99	0.00
10/12/2009	Spot Bond	9.0950	9.12	90.99012	90.85	0.00
09/12/2009	Spot Bond	9.1150	9.13	90.84843	90.72	0.00
08/12/2009	Spot Bond	9.1250	9.18	90.72264	90.37	0.00
07/12/2009	Spot Bond	9.1800	9.12	90.37266	90.71	0.00
11/12/2009	Spot Bond	9.1200	9.10	84.93946	85.02	0.00
10/12/2009	Spot Bond	9.1000	9.12	85.02152	84.88	0.00
09/12/2009	Spot Bond	9.1200	9.13	84.87705	84.75	0.00
08/12/2009	Spot Bond	9.1300	9.17	84.75291	84.49	0.00
07/12/2009	Spot Bond	9.1700	9.12	84.48559	84.80	0.00
11/12/2009	Spot Bond	8.7400	8.72	75.84027	76.01	0.00
10/12/2009	Spot Bond	8.7150	8.73	76.00702	75.91	0.00
09/12/2009	Spot Bond	8.7250	8.73	75.90814	75.85	0.00
08/12/2009	Spot Bond	8.7250	8.79	75.85473	75.35	0.00
07/12/2009	Spot Bond	8.7850	8.74	75.35353	75.70	0.00
<b>Grand Total:</b>						<b>0.00</b>