



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 22/11/2010 To: 23/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	Spot Bond	15.6790	15.68	90.77593	83.34	0.00
23/11/2010	Spot Bond	15.6790	15.68	90.81387	83.34	0.00
22/11/2010	Spot Bond	6.2500	6.13	108.01404	107.17	0.00
23/11/2010	Spot Bond	6.2500	6.13	108.03241	107.17	0.00
22/11/2010	Spot Bond	7.3000	7.18	127.36621	126.63	0.00
23/11/2010	Spot Bond	7.3000	7.18	127.39144	126.63	0.00
22/11/2010	Spot Bond	7.9750	7.83	127.14304	127.27	0.00
23/11/2010	Spot Bond	7.9750	7.83	127.17021	127.27	0.00
23/11/2010	Spot Bond	208.5770	208.31	7.15764	5.83	0.00
22/11/2010	Spot Bond	208.5770	208.31	7.12959	5.83	0.00
22/11/2010	Spot Bond	229.5910	229.53	4.89396	3.94	0.00
23/11/2010	Spot Bond	229.5910	229.53	4.91445	3.94	0.00
22/11/2010	Spot Bond	7.2400	7.12	108.98692	108.35	0.00
23/11/2010	Spot Bond	7.2400	7.12	109.00810	108.35	0.00
23/11/2010	Spot Bond	169.6640	169.34	3.62218	3.04	0.00
22/11/2010	Spot Bond	169.6640	169.34	3.61005	3.04	0.00
22/11/2010	Spot Bond	7.7100	7.59	104.41740	103.94	0.00
23/11/2010	Spot Bond	7.7100	7.59	104.43924	103.94	0.00
22/11/2010	Spot Bond	7.8300	7.71	104.42537	104.02	0.00
23/11/2010	Spot Bond	7.8300	7.71	104.44728	104.02	0.00
22/11/2010	Spot Bond	7.0300	6.93	104.00097	103.28	0.00
23/11/2010	Spot Bond	7.0300	6.93	104.02049	103.28	0.00
22/11/2010	Spot Bond	7.9400	7.80	98.18166	97.99	0.00
23/11/2010	Spot Bond	7.9400	7.80	98.20243	97.99	0.00
22/11/2010	Spot Bond	7.9700	7.84	92.53633	92.38	0.00
23/11/2010	Spot Bond	7.9700	7.84	92.55620	92.38	0.00
22/11/2010	Spot Bond	7.9550	7.81	82.48301	82.93	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2010	Spot Bond	7.9550	7.81	82.50069	82.93	0.00
23/11/2010	Spot Bond	125.0410	125.01	2.42089	2.10	0.00
22/11/2010	Spot Bond	125.0410	125.01	2.41444	2.10	0.00
23/11/2010	Spot Bond	101.8460	101.82	3.79878	3.38	0.00
22/11/2010	Spot Bond	101.8460	101.82	3.79029	3.38	0.00
23/11/2010	Spot Bond	2.6200	2.62	102.13251	101.75	0.00
22/11/2010	Spot Bond	2.6200	2.62	102.12529	101.75	0.00
23/11/2010	Spot Bond	8.0000	8.00	91.71631	8.00	0.00
22/11/2010	Spot Bond	8.0000	8.00	91.69644	8.00	0.00
Grand Total:						0.00