



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 29/11/2010 To: 30/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	Spot Bond	15.6790	15.68	91.04188	83.34	0.00
30/11/2010	Spot Bond	15.6790	15.68	91.07994	83.34	0.00
29/11/2010	Spot Bond	6.0900	5.99	108.26249	108.32	0.00
30/11/2010	Spot Bond	6.0300	6.09	108.32526	108.26	0.00
29/11/2010	Spot Bond	7.5200	7.42	126.54079	126.97	0.00
30/11/2010	Spot Bond	7.4600	7.52	126.83874	126.54	0.00
29/11/2010	Spot Bond	8.5150	8.45	121.89338	122.55	0.00
30/11/2010	Spot Bond	8.4300	8.52	122.75364	121.89	0.00
30/11/2010	Spot Bond	210.9320	210.83	7.23050	7.21	0.00
29/11/2010	Spot Bond	210.8265	210.81	7.20753	7.18	0.00
29/11/2010	Spot Bond	227.4878	227.47	2.36805	2.36	0.00
30/11/2010	Spot Bond	225.9474	227.49	2.39431	2.37	0.00
29/11/2010	Spot Bond	7.2750	7.20	109.01045	109.26	0.00
30/11/2010	Spot Bond	7.2000	7.28	109.29927	109.01	0.00
30/11/2010	Spot Bond	2.6700	2.62	113.30805	114.23	0.00
29/11/2010	Spot Bond	2.6200	2.62	114.22990	114.22	0.00
29/11/2010	Spot Bond	8.2000	8.09	102.01359	102.56	0.00
30/11/2010	Spot Bond	8.1200	8.20	102.44807	102.01	0.00
29/11/2010	Spot Bond	8.3600	8.24	101.49771	102.16	0.00
30/11/2010	Spot Bond	8.2500	8.36	102.14986	101.50	0.00
29/11/2010	Spot Bond	6.9350	6.86	104.40243	104.61	0.00
30/11/2010	Spot Bond	6.8500	6.94	104.65913	104.40	0.00
29/11/2010	Spot Bond	8.3900	8.31	95.57837	96.04	0.00
30/11/2010	Spot Bond	8.3100	8.39	96.08086	95.58	0.00
29/11/2010	Spot Bond	8.4300	8.39	89.71852	89.98	0.00
30/11/2010	Spot Bond	8.3300	8.43	90.37099	89.72	0.00
29/11/2010	Spot Bond	8.5600	8.49	77.31084	77.88	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	Spot Bond	8.4750	8.56	78.03898	77.31	0.00
30/11/2010	Spot Bond	125.5017	126.01	2.45870	2.44	0.00
29/11/2010	Spot Bond	126.0098	126.00	2.44357	2.44	0.00
30/11/2010	Spot Bond	2.1900	2.15	102.62511	102.85	0.00
29/11/2010	Spot Bond	2.1500	2.12	102.85110	103.02	0.00
30/11/2010	Spot Bond	2.6700	2.63	101.69981	102.13	0.00
29/11/2010	Spot Bond	2.6250	2.63	102.12741	102.12	0.00
30/11/2010	Spot Bond	8.0000	8.00	91.85553	8.00	0.00
29/11/2010	Spot Bond	8.0000	8.00	91.83563	8.00	0.00
Grand Total:						0.00