



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
04/11/2010	Spot Bond	15.6790	15.68	90.17096	83.34	0.00
05/11/2010	Spot Bond	15.6790	15.68	90.20866	83.34	0.00
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
04/11/2010	Spot Bond	6.2500	6.13	107.72063	107.17	0.00
05/11/2010	Spot Bond	6.2500	6.13	107.73895	107.17	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
05/11/2010	Spot Bond	7.3000	7.18	126.98837	126.63	0.00
04/11/2010	Spot Bond	7.3000	7.18	126.96323	126.63	0.00
03/11/2010	Spot Bond	7.3000	7.18	126.93808	126.63	0.00
02/11/2010	Spot Bond	7.3000	7.18	126.86267	126.63	0.00
01/11/2010	Spot Bond	7.3000	7.18	126.83756	126.63	0.00
05/11/2010	Spot Bond	7.9750	7.83	126.73620	127.27	0.00
04/11/2010	Spot Bond	7.9750	7.83	126.70912	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	7.9750	7.83	126.57383	127.27	0.00
04/11/2010	Spot Bond	208.5770	208.31	6.69562	5.83	0.00
05/11/2010	Spot Bond	208.5770	208.31	6.72195	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	208.5770	208.31	6.56550	5.83	0.00
04/11/2010	Spot Bond	229.5910	229.53	4.57754	3.94	0.00
05/11/2010	Spot Bond	229.5910	229.53	4.59669	3.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
01/11/2010	Spot Bond	229.5910	229.53	4.48290	3.94	0.00
05/11/2010	Spot Bond	7.2400	7.12	108.66971	108.35	0.00
04/11/2010	Spot Bond	7.2400	7.12	108.64860	108.35	0.00
03/11/2010	Spot Bond	7.2400	7.12	108.62748	108.35	0.00
02/11/2010	Spot Bond	7.2400	7.12	108.56418	108.35	0.00
01/11/2010	Spot Bond	7.2400	7.12	108.54308	108.35	0.00
04/11/2010	Spot Bond	169.6640	169.34	3.42128	3.04	0.00
05/11/2010	Spot Bond	169.6640	169.34	3.43278	3.04	0.00
01/11/2010	Spot Bond	169.6640	169.34	3.36434	3.04	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
05/11/2010	Spot Bond	7.7100	7.59	104.09060	103.94	0.00
04/11/2010	Spot Bond	7.7100	7.59	104.06885	103.94	0.00
03/11/2010	Spot Bond	7.7100	7.59	104.04711	103.94	0.00
02/11/2010	Spot Bond	7.7100	7.59	103.98190	103.94	0.00
01/11/2010	Spot Bond	7.7100	7.59	103.96017	103.94	0.00
05/11/2010	Spot Bond	7.8300	7.71	104.09717	104.02	0.00
04/11/2010	Spot Bond	7.8300	7.71	104.07533	104.02	0.00
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
05/11/2010	Spot Bond	7.0300	6.93	103.70848	103.28	0.00
04/11/2010	Spot Bond	7.0300	6.93	103.68901	103.28	0.00
03/11/2010	Spot Bond	7.0300	6.93	103.66954	103.28	0.00
02/11/2010	Spot Bond	7.0300	6.93	103.61117	103.28	0.00
01/11/2010	Spot Bond	7.0300	6.93	103.59172	103.28	0.00
05/11/2010	Spot Bond	7.9400	7.80	97.87055	97.99	0.00
04/11/2010	Spot Bond	7.9400	7.80	97.84983	97.99	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
05/11/2010	Spot Bond	7.9700	7.84	92.23879	92.38	0.00
04/11/2010	Spot Bond	7.9700	7.84	92.21899	92.38	0.00
03/11/2010	Spot Bond	7.9700	7.84	92.19918	92.38	0.00
02/11/2010	Spot Bond	7.9700	7.84	92.13982	92.38	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	7.9700	7.84	92.12004	92.38	0.00
05/11/2010	Spot Bond	7.9550	7.81	82.21828	82.93	0.00
04/11/2010	Spot Bond	7.9550	7.81	82.20066	82.93	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
04/11/2010	Spot Bond	125.0410	125.01	2.31353	2.10	0.00
05/11/2010	Spot Bond	125.0410	125.01	2.31971	2.10	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
05/11/2010	Spot Bond	101.8460	101.82	3.66522	3.38	0.00
04/11/2010	Spot Bond	101.8460	101.82	3.65703	3.38	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
05/11/2010	Spot Bond	2.6200	2.62	102.01698	101.75	0.00
04/11/2010	Spot Bond	2.6200	2.62	102.00977	101.75	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
12/11/2010	Spot Bond	15.6790	15.68	90.47294	83.34	0.00
09/11/2010	Spot Bond	15.6790	15.68	90.28408	83.34	0.00
10/11/2010	Spot Bond	15.6790	15.68	90.39735	83.34	0.00
11/11/2010	Spot Bond	15.6790	15.68	90.43513	83.34	0.00
08/11/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
12/11/2010	Spot Bond	6.2500	6.13	107.86723	107.17	0.00
11/11/2010	Spot Bond	6.2500	6.13	107.84890	107.17	0.00
10/11/2010	Spot Bond	6.2500	6.13	107.83057	107.17	0.00
09/11/2010	Spot Bond	6.2500	6.13	107.77558	107.17	0.00
08/11/2010	Spot Bond	6.2500	6.13	107.75726	107.17	0.00
12/11/2010	Spot Bond	7.3000	7.18	127.16456	126.63	0.00
11/11/2010	Spot Bond	7.3000	7.18	127.13937	126.63	0.00
10/11/2010	Spot Bond	7.3000	7.18	127.11419	126.63	0.00
09/11/2010	Spot Bond	7.3000	7.18	127.03869	126.63	0.00
08/11/2010	Spot Bond	7.3000	7.18	127.01353	126.63	0.00
12/11/2010	Spot Bond	7.9750	7.83	126.92589	127.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	Spot Bond	7.9750	7.83	126.89877	127.27	0.00
10/11/2010	Spot Bond	7.9750	7.83	126.87167	127.27	0.00
09/11/2010	Spot Bond	7.9750	7.83	126.79037	127.27	0.00
08/11/2010	Spot Bond	7.9750	7.83	126.76328	127.27	0.00
10/11/2010	Spot Bond	208.5770	208.31	6.85518	5.83	0.00
11/11/2010	Spot Bond	208.5770	208.31	6.88213	5.83	0.00
12/11/2010	Spot Bond	208.5770	208.31	6.90921	5.83	0.00
08/11/2010	Spot Bond	208.5770	208.31	6.74839	5.83	0.00
09/11/2010	Spot Bond	208.5770	208.31	6.77493	5.83	0.00
12/11/2010	Spot Bond	229.5910	229.53	4.73310	3.94	0.00
11/11/2010	Spot Bond	229.5910	229.53	4.71338	3.94	0.00
10/11/2010	Spot Bond	229.5910	229.53	4.69373	3.94	0.00
08/11/2010	Spot Bond	229.5910	229.53	4.61594	3.94	0.00
09/11/2010	Spot Bond	229.5910	229.53	4.63526	3.94	0.00
12/11/2010	Spot Bond	7.2400	7.12	108.81763	108.35	0.00
11/11/2010	Spot Bond	7.2400	7.12	108.79649	108.35	0.00
10/11/2010	Spot Bond	7.2400	7.12	108.77534	108.35	0.00
09/11/2010	Spot Bond	7.2400	7.12	108.71195	108.35	0.00
08/11/2010	Spot Bond	7.2400	7.12	108.69083	108.35	0.00
10/11/2010	Spot Bond	169.6640	169.34	3.49088	3.04	0.00
11/11/2010	Spot Bond	169.6640	169.34	3.50262	3.04	0.00
12/11/2010	Spot Bond	169.6640	169.34	3.51439	3.04	0.00
09/11/2010	Spot Bond	169.6640	169.34	3.45590	3.04	0.00
08/11/2010	Spot Bond	169.6640	169.34	3.44432	3.04	0.00
12/11/2010	Spot Bond	7.7100	7.59	104.24298	103.94	0.00
10/11/2010	Spot Bond	7.7100	7.59	104.19943	103.94	0.00
11/11/2010	Spot Bond	7.7100	7.59	104.22120	103.94	0.00
09/11/2010	Spot Bond	7.7100	7.59	104.13412	103.94	0.00
08/11/2010	Spot Bond	7.7100	7.59	104.11236	103.94	0.00
12/11/2010	Spot Bond	7.8300	7.71	104.25020	104.02	0.00
10/11/2010	Spot Bond	7.8300	7.71	104.20646	104.02	0.00
11/11/2010	Spot Bond	7.8300	7.71	104.22833	104.02	0.00
09/11/2010	Spot Bond	7.8300	7.71	104.14087	104.02	0.00
08/11/2010	Spot Bond	7.8300	7.71	104.11902	104.02	0.00
12/11/2010	Spot Bond	7.0300	6.93	103.84487	103.28	0.00
10/11/2010	Spot Bond	7.0300	6.93	103.80589	103.28	0.00
11/11/2010	Spot Bond	7.0300	6.93	103.82538	103.28	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	Spot Bond	7.0300	6.93	103.74743	103.28	0.00
08/11/2010	Spot Bond	7.0300	6.93	103.72796	103.28	0.00
12/11/2010	Spot Bond	7.9400	7.80	98.01561	97.99	0.00
10/11/2010	Spot Bond	7.9400	7.80	97.97414	97.99	0.00
11/11/2010	Spot Bond	7.9400	7.80	97.99487	97.99	0.00
09/11/2010	Spot Bond	7.9400	7.80	97.91197	97.99	0.00
08/11/2010	Spot Bond	7.9400	7.80	97.89125	97.99	0.00
12/11/2010	Spot Bond	7.9700	7.84	92.37752	92.38	0.00
10/11/2010	Spot Bond	7.9700	7.84	92.33786	92.38	0.00
11/11/2010	Spot Bond	7.9700	7.84	92.35769	92.38	0.00
09/11/2010	Spot Bond	7.9700	7.84	92.27841	92.38	0.00
08/11/2010	Spot Bond	7.9700	7.84	92.25859	92.38	0.00
12/11/2010	Spot Bond	7.9550	7.81	82.34172	82.93	0.00
10/11/2010	Spot Bond	7.9550	7.81	82.30643	82.93	0.00
11/11/2010	Spot Bond	7.9550	7.81	82.32407	82.93	0.00
09/11/2010	Spot Bond	7.9550	7.81	82.25353	82.93	0.00
08/11/2010	Spot Bond	7.9550	7.81	82.23591	82.93	0.00
10/11/2010	Spot Bond	125.0410	125.01	2.35087	2.10	0.00
12/11/2010	Spot Bond	125.0410	125.01	2.36345	2.10	0.00
11/11/2010	Spot Bond	125.0410	125.01	2.35714	2.10	0.00
08/11/2010	Spot Bond	125.0410	125.01	2.32591	2.10	0.00
09/11/2010	Spot Bond	125.0410	125.01	2.33212	2.10	0.00
10/11/2010	Spot Bond	101.8460	101.82	3.70645	3.38	0.00
12/11/2010	Spot Bond	101.8460	101.82	3.72307	3.38	0.00
11/11/2010	Spot Bond	101.8460	101.82	3.71475	3.38	0.00
09/11/2010	Spot Bond	101.8460	101.82	3.68166	3.38	0.00
08/11/2010	Spot Bond	101.8460	101.82	3.67343	3.38	0.00
10/11/2010	Spot Bond	2.6200	2.62	102.05307	101.75	0.00
12/11/2010	Spot Bond	2.6200	2.62	102.06751	101.75	0.00
11/11/2010	Spot Bond	2.6200	2.62	102.06029	101.75	0.00
09/11/2010	Spot Bond	2.6200	2.62	102.03142	101.75	0.00
08/11/2010	Spot Bond	2.6200	2.62	102.02421	101.75	0.00
15/11/2010	Spot Bond	15.6790	15.68	90.51076	83.34	0.00
16/11/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
17/11/2010	Spot Bond	15.6790	15.68	90.66219	83.34	0.00
17/11/2010	Spot Bond	6.2500	6.13	107.95896	107.17	0.00
15/11/2010	Spot Bond	6.2500	6.13	107.88558	107.17	0.00

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16/11/2010	Spot Bond	6.2500	6.13	107.90392	107.17	0.00
16/11/2010	Spot Bond	7.3000	7.18	127.21494	126.63	0.00
17/11/2010	Spot Bond	7.3000	7.18	127.29056	126.63	0.00
15/11/2010	Spot Bond	7.3000	7.18	127.18974	126.63	0.00
16/11/2010	Spot Bond	7.9750	7.83	126.98015	127.27	0.00
17/11/2010	Spot Bond	7.9750	7.83	127.06157	127.27	0.00
15/11/2010	Spot Bond	7.9750	7.83	126.95302	127.27	0.00
15/11/2010	Spot Bond	208.5770	208.31	6.93638	5.83	0.00
16/11/2010	Spot Bond	208.5770	208.31	6.96365	5.83	0.00
17/11/2010	Spot Bond	208.5770	208.31	7.04613	5.83	0.00
17/11/2010	Spot Bond	229.5910	229.53	4.83301	3.94	0.00
16/11/2010	Spot Bond	229.5910	229.53	4.77282	3.94	0.00
15/11/2010	Spot Bond	229.5910	229.53	4.75292	3.94	0.00
16/11/2010	Spot Bond	7.2400	7.12	108.85992	108.35	0.00
17/11/2010	Spot Bond	7.2400	7.12	108.92340	108.35	0.00
15/11/2010	Spot Bond	7.2400	7.12	108.83877	108.35	0.00
15/11/2010	Spot Bond	169.6640	169.34	3.52621	3.04	0.00
16/11/2010	Spot Bond	169.6640	169.34	3.53807	3.04	0.00
17/11/2010	Spot Bond	169.6640	169.34	3.57388	3.04	0.00
15/11/2010	Spot Bond	7.7100	7.59	104.26478	103.94	0.00
16/11/2010	Spot Bond	7.7100	7.59	104.28657	103.94	0.00
17/11/2010	Spot Bond	7.7100	7.59	104.35197	103.94	0.00
15/11/2010	Spot Bond	7.8300	7.71	104.27208	104.02	0.00
16/11/2010	Spot Bond	7.8300	7.71	104.29396	104.02	0.00
17/11/2010	Spot Bond	7.8300	7.71	104.35964	104.02	0.00
15/11/2010	Spot Bond	7.0300	6.93	103.86437	103.28	0.00
16/11/2010	Spot Bond	7.0300	6.93	103.88387	103.28	0.00
17/11/2010	Spot Bond	7.0300	6.93	103.94240	103.28	0.00
15/11/2010	Spot Bond	7.9400	7.80	98.03635	97.99	0.00
16/11/2010	Spot Bond	7.9400	7.80	98.05709	97.99	0.00
17/11/2010	Spot Bond	7.9400	7.80	98.11935	97.99	0.00
15/11/2010	Spot Bond	7.9700	7.84	92.39735	92.38	0.00
16/11/2010	Spot Bond	7.9700	7.84	92.41720	92.38	0.00
17/11/2010	Spot Bond	7.9700	7.84	92.47675	92.38	0.00
15/11/2010	Spot Bond	7.9550	7.81	82.35937	82.93	0.00
16/11/2010	Spot Bond	7.9550	7.81	82.37701	82.93	0.00
17/11/2010	Spot Bond	7.9550	7.81	82.42999	82.93	0.00

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17/11/2010	Spot Bond	125.0410	125.01	2.39519	2.10	0.00
16/11/2010	Spot Bond	125.0410	125.01	2.37609	2.10	0.00
15/11/2010	Spot Bond	125.0410	125.01	2.36976	2.10	0.00
17/11/2010	Spot Bond	101.8460	101.82	3.76494	3.38	0.00
16/11/2010	Spot Bond	101.8460	101.82	3.73976	3.38	0.00
15/11/2010	Spot Bond	101.8460	101.82	3.73140	3.38	0.00
17/11/2010	Spot Bond	2.6200	2.62	102.10361	101.75	0.00
16/11/2010	Spot Bond	2.6200	2.62	102.08195	101.75	0.00
15/11/2010	Spot Bond	2.6200	2.62	102.07473	101.75	0.00
<b>Grand Total:</b>						<b>0.00</b>