



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 16/11/2009 To: 20/11/2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2009	Spot Bond	15.6790	15.68	78.40190	77.34	0.00
19/11/2009	Spot Bond	15.6790	15.68	78.36915	77.34	0.00
18/11/2009	Spot Bond	15.6790	15.68	78.33640	77.34	0.00
16/11/2009	Spot Bond	15.6790	15.68	78.20555	77.34	0.00
17/11/2009	Spot Bond	15.6790	15.68	78.23825	77.34	0.00
20/11/2009	Spot Bond	7.3600	7.38	107.16774	106.98	0.00
19/11/2009	Spot Bond	7.3600	7.38	107.14635	106.98	0.00
18/11/2009	Spot Bond	7.3600	7.38	107.12496	106.98	0.00
17/11/2009	Spot Bond	7.3600	7.38	107.06081	106.98	0.00
16/11/2009	Spot Bond	7.3600	7.38	107.03944	106.98	0.00
20/11/2009	Spot Bond	7.5000	7.41	111.98305	112.12	0.00
19/11/2009	Spot Bond	7.4100	7.42	112.11568	112.08	0.00
18/11/2009	Spot Bond	7.4200	7.51	112.07583	111.86	0.00
17/11/2009	Spot Bond	7.5050	7.52	111.86055	111.81	0.00
16/11/2009	Spot Bond	7.5200	7.45	111.81173	111.91	0.00
20/11/2009	Spot Bond	8.3500	8.27	125.92734	126.31	0.00
19/11/2009	Spot Bond	8.2700	8.28	126.31476	126.23	0.00
18/11/2009	Spot Bond	8.2800	8.37	126.23438	125.71	0.00
17/11/2009	Spot Bond	8.3650	8.37	125.70723	125.65	0.00
16/11/2009	Spot Bond	8.3700	8.40	125.65280	125.47	0.00
20/11/2009	Spot Bond	9.0200	8.93	117.25902	118.09	0.00
19/11/2009	Spot Bond	8.9300	8.98	118.08623	117.58	0.00
18/11/2009	Spot Bond	8.9800	9.04	117.58154	116.98	0.00
17/11/2009	Spot Bond	9.0350	9.03	116.97609	117.00	0.00
16/11/2009	Spot Bond	9.0300	9.01	116.99506	117.16	0.00
20/11/2009	Spot Bond	8.4050	8.33	105.14338	105.43	0.00
19/11/2009	Spot Bond	8.3300	8.34	105.42774	105.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2009	Spot Bond	8.3350	8.43	105.38365	104.94	0.00
17/11/2009	Spot Bond	8.4250	8.44	104.94310	104.88	0.00
16/11/2009	Spot Bond	8.4350	8.47	104.87840	104.71	0.00
20/11/2009	Spot Bond	8.9300	8.86	97.83280	98.22	0.00
19/11/2009	Spot Bond	8.8550	8.88	98.21565	98.06	0.00
18/11/2009	Spot Bond	8.8800	8.96	98.05639	97.55	0.00
17/11/2009	Spot Bond	8.9600	8.96	97.55269	97.56	0.00
16/11/2009	Spot Bond	8.9550	8.97	97.55608	97.45	0.00
20/11/2009	Spot Bond	8.9450	8.87	97.63298	98.08	0.00
19/11/2009	Spot Bond	8.8650	8.89	98.08276	97.94	0.00
18/11/2009	Spot Bond	8.8850	8.97	97.94093	97.40	0.00
17/11/2009	Spot Bond	8.9650	8.97	97.39844	97.35	0.00
16/11/2009	Spot Bond	8.9700	8.98	97.34566	97.26	0.00
20/11/2009	Spot Bond	8.4650	8.39	99.38392	99.63	0.00
19/11/2009	Spot Bond	8.3850	8.40	99.63117	99.58	0.00
18/11/2009	Spot Bond	8.3950	8.48	99.57516	99.22	0.00
17/11/2009	Spot Bond	8.4800	8.50	99.22146	99.15	0.00
16/11/2009	Spot Bond	8.4950	8.53	99.14851	99.01	0.00
20/11/2009	Spot Bond	9.1100	9.04	90.46129	90.89	0.00
19/11/2009	Spot Bond	9.0350	9.06	90.89094	90.75	0.00
18/11/2009	Spot Bond	9.0550	9.14	90.74839	90.17	0.00
17/11/2009	Spot Bond	9.1400	9.14	90.17199	90.18	0.00
16/11/2009	Spot Bond	9.1350	9.14	90.18004	90.13	0.00
20/11/2009	Spot Bond	9.1100	9.03	84.54481	85.05	0.00
19/11/2009	Spot Bond	9.0250	9.06	85.05322	84.85	0.00
18/11/2009	Spot Bond	9.0550	9.14	84.84533	84.26	0.00
17/11/2009	Spot Bond	9.1400	9.14	84.25563	84.27	0.00
16/11/2009	Spot Bond	9.1350	9.14	84.26588	84.21	0.00
20/11/2009	Spot Bond	8.7650	8.65	75.24762	76.16	0.00
19/11/2009	Spot Bond	8.6500	8.69	76.16445	75.82	0.00
18/11/2009	Spot Bond	8.6900	8.71	75.81950	75.64	0.00
17/11/2009	Spot Bond	8.7050	8.70	75.64424	75.67	0.00
16/11/2009	Spot Bond	8.7000	8.67	75.66720	75.89	0.00
<b>Grand Total:</b>						<b>0.00</b>