



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 23/11/2009 To: 27/11/2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2009	Spot Bond	15.6790	15.68	78.63160	77.34	0.00
26/11/2009	Spot Bond	15.6790	15.68	78.59874	77.34	0.00
25/11/2009	Spot Bond	15.6790	15.68	78.56591	77.34	0.00
24/11/2009	Spot Bond	15.6790	15.68	78.46746	77.34	0.00
23/11/2009	Spot Bond	15.6790	15.68	78.43467	77.34	0.00
27/11/2009	Spot Bond	7.3600	7.38	107.31764	106.98	0.00
26/11/2009	Spot Bond	7.3600	7.38	107.29621	106.98	0.00
25/11/2009	Spot Bond	7.3600	7.38	107.27479	106.98	0.00
24/11/2009	Spot Bond	7.3600	7.38	107.21055	106.98	0.00
23/11/2009	Spot Bond	7.3600	7.38	107.18915	106.98	0.00
27/11/2009	Spot Bond	7.6250	7.64	111.92989	111.89	0.00
26/11/2009	Spot Bond	7.6350	7.52	111.88974	112.06	0.00
25/11/2009	Spot Bond	7.5200	7.55	112.06282	111.94	0.00
24/11/2009	Spot Bond	7.5500	7.51	111.94281	112.00	0.00
23/11/2009	Spot Bond	7.5050	7.50	111.99723	111.98	0.00
27/11/2009	Spot Bond	8.4550	8.47	125.58539	125.48	0.00
26/11/2009	Spot Bond	8.4700	8.36	125.47956	126.02	0.00
25/11/2009	Spot Bond	8.3600	8.42	126.01797	125.65	0.00
24/11/2009	Spot Bond	8.4150	8.37	125.64811	125.85	0.00
23/11/2009	Spot Bond	8.3700	8.35	125.85219	125.93	0.00
27/11/2009	Spot Bond	9.1600	9.18	116.14633	115.93	0.00
26/11/2009	Spot Bond	9.1800	9.07	115.93252	116.98	0.00
25/11/2009	Spot Bond	9.0650	9.10	116.97654	116.61	0.00
24/11/2009	Spot Bond	9.0950	9.05	116.61023	117.00	0.00
23/11/2009	Spot Bond	9.0500	9.02	117.00434	117.26	0.00
27/11/2009	Spot Bond	8.5150	8.53	104.86102	104.80	0.00
26/11/2009	Spot Bond	8.5250	8.41	104.79650	105.24	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2009	Spot Bond	8.4100	8.47	105.24126	104.95	0.00
24/11/2009	Spot Bond	8.4650	8.43	104.94544	105.06	0.00
23/11/2009	Spot Bond	8.4300	8.41	105.06471	105.14	0.00
27/11/2009	Spot Bond	9.0600	9.08	97.30016	97.20	0.00
26/11/2009	Spot Bond	9.0750	8.97	97.19620	97.76	0.00
25/11/2009	Spot Bond	8.9650	9.00	97.76226	97.53	0.00
24/11/2009	Spot Bond	8.9950	8.95	97.52978	97.75	0.00
23/11/2009	Spot Bond	8.9500	8.93	97.74845	97.83	0.00
27/11/2009	Spot Bond	9.0650	9.08	97.09365	96.98	0.00
26/11/2009	Spot Bond	9.0800	8.97	96.98274	97.60	0.00
25/11/2009	Spot Bond	8.9700	9.01	97.60271	97.33	0.00
24/11/2009	Spot Bond	9.0050	8.96	97.32705	97.57	0.00
23/11/2009	Spot Bond	8.9600	8.95	97.56799	97.63	0.00
27/11/2009	Spot Bond	8.5600	8.57	99.22315	99.17	0.00
26/11/2009	Spot Bond	8.5700	8.46	99.16717	99.53	0.00
25/11/2009	Spot Bond	8.4550	8.51	99.52948	99.28	0.00
24/11/2009	Spot Bond	8.5100	8.49	99.27768	99.34	0.00
23/11/2009	Spot Bond	8.4850	8.47	99.33911	99.38	0.00
27/11/2009	Spot Bond	9.2250	9.24	89.92901	89.82	0.00
26/11/2009	Spot Bond	9.2400	9.13	89.81804	90.45	0.00
25/11/2009	Spot Bond	9.1300	9.18	90.45107	90.09	0.00
24/11/2009	Spot Bond	9.1800	9.14	90.08657	90.33	0.00
23/11/2009	Spot Bond	9.1350	9.11	90.33339	90.46	0.00
27/11/2009	Spot Bond	9.2300	9.25	83.95095	83.84	0.00
26/11/2009	Spot Bond	9.2450	9.14	83.83839	84.49	0.00
25/11/2009	Spot Bond	9.1350	9.18	84.49365	84.15	0.00
24/11/2009	Spot Bond	9.1800	9.14	84.15391	84.41	0.00
23/11/2009	Spot Bond	9.1350	9.11	84.41075	84.54	0.00
27/11/2009	Spot Bond	8.9550	9.00	73.86909	73.54	0.00
26/11/2009	Spot Bond	8.9950	8.85	73.54130	74.70	0.00
25/11/2009	Spot Bond	8.8450	8.87	74.69742	74.49	0.00
24/11/2009	Spot Bond	8.8650	8.81	74.48583	74.94	0.00
23/11/2009	Spot Bond	8.8050	8.77	74.94475	75.25	0.00
Grand Total:						0.00