



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 11/01/2010 To: 11/01/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	Spot Bond	15.6790	15.68	79.90443	77.34	0.00
11/01/2010	Spot Bond	7.3600	7.38	108.24298	106.98	0.00
11/01/2010	Spot Bond	7.7600	7.72	112.71553	112.76	0.00
11/01/2010	Spot Bond	8.6050	8.57	126.07283	126.22	0.00
11/01/2010	Spot Bond	9.2950	9.26	110.85940	111.20	0.00
11/01/2010	Spot Bond	8.6850	8.65	100.82275	100.94	0.00
11/01/2010	Spot Bond	9.2750	9.24	97.20097	97.36	0.00
11/01/2010	Spot Bond	9.2750	9.24	92.88585	93.06	0.00
11/01/2010	Spot Bond	8.7300	8.70	95.89879	95.99	0.00
11/01/2010	Spot Bond	9.3850	9.34	86.32127	86.56	0.00
11/01/2010	Spot Bond	9.3750	9.33	83.97367	84.22	0.00
11/01/2010	Spot Bond	9.0850	9.03	73.63835	74.04	0.00
<b>Grand Total:</b>						<b>0.00</b>