



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 11/10/2010 To: 12/10/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	Spot Bond	15.6790	15.68	92.53974	83.34	0.00
12/10/2010	Spot Bond	15.6790	15.68	92.57843	83.34	0.00
11/10/2010	Spot Bond	6.2500	6.13	107.24552	107.17	0.00
12/10/2010	Spot Bond	6.2500	6.13	107.26376	107.17	0.00
11/10/2010	Spot Bond	7.3000	7.18	126.31108	126.63	0.00
12/10/2010	Spot Bond	7.3000	7.18	126.33611	126.63	0.00
11/10/2010	Spot Bond	7.9750	7.83	126.00717	127.27	0.00
12/10/2010	Spot Bond	7.9750	7.83	126.03410	127.27	0.00
11/10/2010	Spot Bond	208.5770	208.31	6.04603	5.83	0.00
12/10/2010	Spot Bond	208.5770	208.31	6.06981	5.83	0.00
11/10/2010	Spot Bond	229.5910	229.53	4.10638	3.94	0.00
12/10/2010	Spot Bond	229.5910	229.53	4.12356	3.94	0.00
11/10/2010	Spot Bond	7.2400	7.12	108.10106	108.35	0.00
12/10/2010	Spot Bond	7.2400	7.12	108.12206	108.35	0.00
11/10/2010	Spot Bond	169.6640	169.34	3.13535	3.04	0.00
12/10/2010	Spot Bond	169.6640	169.34	3.14589	3.04	0.00
11/10/2010	Spot Bond	7.7100	7.59	103.50493	103.94	0.00
12/10/2010	Spot Bond	7.7100	7.59	103.52656	103.94	0.00
11/10/2010	Spot Bond	7.8300	7.71	103.50902	104.02	0.00
12/10/2010	Spot Bond	7.8300	7.71	103.53075	104.02	0.00
11/10/2010	Spot Bond	7.0300	6.93	103.18408	103.28	0.00
12/10/2010	Spot Bond	7.0300	6.93	103.20346	103.28	0.00
11/10/2010	Spot Bond	7.9400	7.80	97.31301	97.99	0.00
12/10/2010	Spot Bond	7.9400	7.80	97.33361	97.99	0.00
11/10/2010	Spot Bond	7.9700	7.84	91.70562	92.38	0.00
12/10/2010	Spot Bond	7.9700	7.84	91.72532	92.38	0.00
11/10/2010	Spot Bond	7.9550	7.81	81.74392	82.93	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2010	Spot Bond	7.9550	7.81	81.76143	82.93	0.00
11/10/2010	Spot Bond	125.0410	125.01	2.15847	2.10	0.00
12/10/2010	Spot Bond	125.0410	125.01	2.16424	2.10	0.00
11/10/2010	Spot Bond	101.8460	101.82	3.45041	3.38	0.00
12/10/2010	Spot Bond	101.8460	101.82	3.45813	3.38	0.00
11/10/2010	Spot Bond	2.6200	2.62	101.82234	101.75	0.00
12/10/2010	Spot Bond	2.6200	2.62	101.82954	101.75	0.00
Grand Total:						0.00