



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 29/11/2010 To: 29/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	Spot Bond	15.6790	15.68	91.04188	83.34	0.00
29/11/2010	Spot Bond	6.0900	5.99	108.26249	108.32	0.00
29/11/2010	Spot Bond	7.5200	7.42	126.54079	126.97	0.00
29/11/2010	Spot Bond	8.5150	8.45	121.89338	122.55	0.00
29/11/2010	Spot Bond	210.8265	210.81	7.20753	7.18	0.00
29/11/2010	Spot Bond	227.4878	227.47	2.36805	2.36	0.00
29/11/2010	Spot Bond	7.2750	7.20	109.01045	109.26	0.00
29/11/2010	Spot Bond	2.6200	2.62	114.22990	114.22	0.00
29/11/2010	Spot Bond	8.2000	8.09	102.01359	102.56	0.00
29/11/2010	Spot Bond	8.3600	8.24	101.49771	102.16	0.00
29/11/2010	Spot Bond	6.9350	6.86	104.40243	104.61	0.00
29/11/2010	Spot Bond	8.3900	8.31	95.57837	96.04	0.00
29/11/2010	Spot Bond	8.4300	8.39	89.71852	89.98	0.00
29/11/2010	Spot Bond	8.5600	8.49	77.31084	77.88	0.00
29/11/2010	Spot Bond	126.0098	126.00	2.44357	2.44	0.00
29/11/2010	Spot Bond	2.1500	2.12	102.85110	103.02	0.00
29/11/2010	Spot Bond	2.6250	2.63	102.12741	102.12	0.00
29/11/2010	Spot Bond	8.0000	8.00	91.83563	8.00	0.00
Grand Total:						0.00