



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 29/11/2010 To: 03/12/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	Spot Bond	15.6790	15.68	91.07994	83.34	0.00
01/12/2010	Spot Bond	15.6790	15.68	91.19421	83.34	0.00
02/12/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
03/12/2010	Spot Bond	15.6790	15.68	91.27046	83.34	0.00
29/11/2010	Spot Bond	15.6790	15.68	91.04188	83.34	0.00
02/12/2010	Spot Bond	6.2250	6.18	108.25299	108.27	0.00
03/12/2010	Spot Bond	6.3350	6.23	108.19088	108.25	0.00
01/12/2010	Spot Bond	6.1750	6.03	108.27153	108.33	0.00
30/11/2010	Spot Bond	6.0300	6.09	108.32526	108.26	0.00
29/11/2010	Spot Bond	6.0900	5.99	108.26249	108.32	0.00
02/12/2010	Spot Bond	7.4000	7.35	127.21374	127.42	0.00
03/12/2010	Spot Bond	7.3200	7.40	127.60335	127.21	0.00
01/12/2010	Spot Bond	7.3500	7.46	127.41585	126.84	0.00
30/11/2010	Spot Bond	7.4600	7.52	126.83874	126.54	0.00
29/11/2010	Spot Bond	7.5200	7.42	126.54079	126.97	0.00
02/12/2010	Spot Bond	8.3900	8.35	123.25906	123.63	0.00
03/12/2010	Spot Bond	8.3200	8.39	123.98190	123.26	0.00
01/12/2010	Spot Bond	8.3500	8.43	123.62797	122.75	0.00
30/11/2010	Spot Bond	8.4300	8.52	122.75364	121.89	0.00
29/11/2010	Spot Bond	8.5150	8.45	121.89338	122.55	0.00
01/12/2010	Spot Bond	210.9732	210.93	7.31465	7.23	0.00
02/12/2010	Spot Bond	210.9870	210.97	7.34291	7.31	0.00
03/12/2010	Spot Bond	211.0007	210.99	7.37130	7.34	0.00
30/11/2010	Spot Bond	210.9320	210.83	7.23050	7.21	0.00
29/11/2010	Spot Bond	210.8265	210.81	7.20753	7.18	0.00
03/12/2010	Spot Bond	226.2841	226.04	2.44070	2.43	0.00
02/12/2010	Spot Bond	226.0388	226.02	2.43321	2.42	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	Spot Bond	226.0160	225.95	2.42342	2.39	0.00
29/11/2010	Spot Bond	227.4878	227.47	2.36805	2.36	0.00
30/11/2010	Spot Bond	225.9474	227.49	2.39431	2.37	0.00
02/12/2010	Spot Bond	7.1300	7.08	109.63364	109.79	0.00
03/12/2010	Spot Bond	7.0600	7.13	109.90504	109.63	0.00
01/12/2010	Spot Bond	7.0800	7.20	109.79167	109.30	0.00
30/11/2010	Spot Bond	7.2000	7.28	109.29927	109.01	0.00
29/11/2010	Spot Bond	7.2750	7.20	109.01045	109.26	0.00
01/12/2010	Spot Bond	2.7000	2.67	112.77940	113.31	0.00
02/12/2010	Spot Bond	2.7000	2.70	112.78767	112.78	0.00
03/12/2010	Spot Bond	2.7000	2.70	112.79597	112.79	0.00
30/11/2010	Spot Bond	2.6700	2.62	113.30805	114.23	0.00
29/11/2010	Spot Bond	2.6200	2.62	114.22990	114.22	0.00
30/11/2010	Spot Bond	8.1200	8.20	102.44807	102.01	0.00
01/12/2010	Spot Bond	8.0000	8.12	103.13679	102.45	0.00
02/12/2010	Spot Bond	8.0500	8.00	102.89984	103.14	0.00
03/12/2010	Spot Bond	7.9400	8.05	103.49366	102.90	0.00
29/11/2010	Spot Bond	8.2000	8.09	102.01359	102.56	0.00
30/11/2010	Spot Bond	8.2500	8.36	102.14986	101.50	0.00
01/12/2010	Spot Bond	8.1300	8.25	102.90956	102.15	0.00
02/12/2010	Spot Bond	8.1700	8.13	102.70068	102.91	0.00
03/12/2010	Spot Bond	8.0800	8.17	103.24440	102.70	0.00
29/11/2010	Spot Bond	8.3600	8.24	101.49771	102.16	0.00
30/11/2010	Spot Bond	6.8500	6.94	104.65913	104.40	0.00
01/12/2010	Spot Bond	6.7300	6.85	105.05206	104.66	0.00
02/12/2010	Spot Bond	6.7750	6.73	104.94511	105.05	0.00
03/12/2010	Spot Bond	6.7250	6.78	105.10385	104.95	0.00
29/11/2010	Spot Bond	6.9350	6.86	104.40243	104.61	0.00
30/11/2010	Spot Bond	8.3100	8.39	96.08086	95.58	0.00
01/12/2010	Spot Bond	8.1800	8.31	96.93286	96.08	0.00
02/12/2010	Spot Bond	8.2200	8.18	96.71061	96.93	0.00
03/12/2010	Spot Bond	8.1250	8.22	97.31100	96.71	0.00
29/11/2010	Spot Bond	8.3900	8.31	95.57837	96.04	0.00
30/11/2010	Spot Bond	8.3300	8.43	90.37099	89.72	0.00
01/12/2010	Spot Bond	8.2400	8.33	91.00544	90.37	0.00
02/12/2010	Spot Bond	8.2900	8.24	90.70640	91.01	0.00
03/12/2010	Spot Bond	8.2000	8.29	91.30223	90.71	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	Spot Bond	8.4300	8.39	89.71852	89.98	0.00
30/11/2010	Spot Bond	8.4750	8.56	78.03898	77.31	0.00
01/12/2010	Spot Bond	8.3900	8.48	78.81337	78.04	0.00
02/12/2010	Spot Bond	8.4350	8.39	78.44813	78.81	0.00
03/12/2010	Spot Bond	8.3550	8.44	79.14899	78.45	0.00
29/11/2010	Spot Bond	8.5600	8.49	77.31084	77.88	0.00
03/12/2010	Spot Bond	125.5651	125.55	2.49075	2.48	0.00
02/12/2010	Spot Bond	125.5524	125.54	2.48430	2.48	0.00
01/12/2010	Spot Bond	125.5397	125.50	2.47788	2.46	0.00
30/11/2010	Spot Bond	125.5017	126.01	2.45870	2.44	0.00
29/11/2010	Spot Bond	126.0098	126.00	2.44357	2.44	0.00
03/12/2010	Spot Bond	2.2500	2.19	102.30938	102.65	0.00
02/12/2010	Spot Bond	2.1900	2.19	102.64941	102.64	0.00
01/12/2010	Spot Bond	2.1900	2.19	102.64333	102.63	0.00
30/11/2010	Spot Bond	2.1900	2.15	102.62511	102.85	0.00
29/11/2010	Spot Bond	2.1500	2.12	102.85110	103.02	0.00
03/12/2010	Spot Bond	2.7000	2.67	101.44808	101.73	0.00
02/12/2010	Spot Bond	2.6700	2.67	101.72914	101.72	0.00
01/12/2010	Spot Bond	2.6700	2.67	101.72180	101.70	0.00
30/11/2010	Spot Bond	2.6700	2.63	101.69981	102.13	0.00
29/11/2010	Spot Bond	2.6250	2.63	102.12741	102.12	0.00
03/12/2010	Spot Bond	8.0000	8.00	91.95511	8.00	0.00
02/12/2010	Spot Bond	8.0000	8.00	91.93518	8.00	0.00
01/12/2010	Spot Bond	8.0000	8.00	91.91526	8.00	0.00
30/11/2010	Spot Bond	8.0000	8.00	91.85553	8.00	0.00
29/11/2010	Spot Bond	8.0000	8.00	91.83563	8.00	0.00
Grand Total:						0.00