



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 15/11/2010 To: 19/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
17/11/2010	Spot Bond	15.6790	15.68	90.66219	83.34	0.00
18/11/2010	Spot Bond	15.6790	15.68	90.70009	83.34	0.00
19/11/2010	Spot Bond	15.6790	15.68	90.73800	83.34	0.00
15/11/2010	Spot Bond	15.6790	15.68	90.51076	83.34	0.00
16/11/2010	Spot Bond	6.2500	6.13	107.90392	107.17	0.00
19/11/2010	Spot Bond	6.2500	6.13	107.99568	107.17	0.00
17/11/2010	Spot Bond	6.2500	6.13	107.95896	107.17	0.00
18/11/2010	Spot Bond	6.2500	6.13	107.97732	107.17	0.00
15/11/2010	Spot Bond	6.2500	6.13	107.88558	107.17	0.00
16/11/2010	Spot Bond	7.3000	7.18	127.21494	126.63	0.00
18/11/2010	Spot Bond	7.3000	7.18	127.31576	126.63	0.00
19/11/2010	Spot Bond	7.3000	7.18	127.34099	126.63	0.00
17/11/2010	Spot Bond	7.3000	7.18	127.29056	126.63	0.00
15/11/2010	Spot Bond	7.3000	7.18	127.18974	126.63	0.00
16/11/2010	Spot Bond	7.9750	7.83	126.98015	127.27	0.00
18/11/2010	Spot Bond	7.9750	7.83	127.08871	127.27	0.00
19/11/2010	Spot Bond	7.9750	7.83	127.11587	127.27	0.00
17/11/2010	Spot Bond	7.9750	7.83	127.06157	127.27	0.00
15/11/2010	Spot Bond	7.9750	7.83	126.95302	127.27	0.00
18/11/2010	Spot Bond	208.5770	208.31	7.07385	5.83	0.00
19/11/2010	Spot Bond	208.5770	208.31	7.10167	5.83	0.00
17/11/2010	Spot Bond	208.5770	208.31	7.04613	5.83	0.00
16/11/2010	Spot Bond	208.5770	208.31	6.96365	5.83	0.00
15/11/2010	Spot Bond	208.5770	208.31	6.93638	5.83	0.00
17/11/2010	Spot Bond	229.5910	229.53	4.83301	3.94	0.00
19/11/2010	Spot Bond	229.5910	229.53	4.87356	3.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2010	Spot Bond	229.5910	229.53	4.85325	3.94	0.00
15/11/2010	Spot Bond	229.5910	229.53	4.75292	3.94	0.00
16/11/2010	Spot Bond	229.5910	229.53	4.77282	3.94	0.00
16/11/2010	Spot Bond	7.2400	7.12	108.85992	108.35	0.00
18/11/2010	Spot Bond	7.2400	7.12	108.94457	108.35	0.00
19/11/2010	Spot Bond	7.2400	7.12	108.96575	108.35	0.00
17/11/2010	Spot Bond	7.2400	7.12	108.92340	108.35	0.00
15/11/2010	Spot Bond	7.2400	7.12	108.83877	108.35	0.00
18/11/2010	Spot Bond	169.6640	169.34	3.58590	3.04	0.00
19/11/2010	Spot Bond	169.6640	169.34	3.59795	3.04	0.00
17/11/2010	Spot Bond	169.6640	169.34	3.57388	3.04	0.00
16/11/2010	Spot Bond	169.6640	169.34	3.53807	3.04	0.00
15/11/2010	Spot Bond	169.6640	169.34	3.52621	3.04	0.00
17/11/2010	Spot Bond	7.7100	7.59	104.35197	103.94	0.00
18/11/2010	Spot Bond	7.7100	7.59	104.37378	103.94	0.00
19/11/2010	Spot Bond	7.7100	7.59	104.39559	103.94	0.00
16/11/2010	Spot Bond	7.7100	7.59	104.28657	103.94	0.00
15/11/2010	Spot Bond	7.7100	7.59	104.26478	103.94	0.00
17/11/2010	Spot Bond	7.8300	7.71	104.35964	104.02	0.00
18/11/2010	Spot Bond	7.8300	7.71	104.38155	104.02	0.00
19/11/2010	Spot Bond	7.8300	7.71	104.40345	104.02	0.00
16/11/2010	Spot Bond	7.8300	7.71	104.29396	104.02	0.00
15/11/2010	Spot Bond	7.8300	7.71	104.27208	104.02	0.00
17/11/2010	Spot Bond	7.0300	6.93	103.94240	103.28	0.00
18/11/2010	Spot Bond	7.0300	6.93	103.96192	103.28	0.00
19/11/2010	Spot Bond	7.0300	6.93	103.98144	103.28	0.00
16/11/2010	Spot Bond	7.0300	6.93	103.88387	103.28	0.00
15/11/2010	Spot Bond	7.0300	6.93	103.86437	103.28	0.00
17/11/2010	Spot Bond	7.9400	7.80	98.11935	97.99	0.00
18/11/2010	Spot Bond	7.9400	7.80	98.14011	97.99	0.00
19/11/2010	Spot Bond	7.9400	7.80	98.16089	97.99	0.00
16/11/2010	Spot Bond	7.9400	7.80	98.05709	97.99	0.00
15/11/2010	Spot Bond	7.9400	7.80	98.03635	97.99	0.00
17/11/2010	Spot Bond	7.9700	7.84	92.47675	92.38	0.00
18/11/2010	Spot Bond	7.9700	7.84	92.49660	92.38	0.00
19/11/2010	Spot Bond	7.9700	7.84	92.51646	92.38	0.00
16/11/2010	Spot Bond	7.9700	7.84	92.41720	92.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	Spot Bond	7.9700	7.84	92.39735	92.38	0.00
17/11/2010	Spot Bond	7.9550	7.81	82.42999	82.93	0.00
18/11/2010	Spot Bond	7.9550	7.81	82.44767	82.93	0.00
19/11/2010	Spot Bond	7.9550	7.81	82.46534	82.93	0.00
16/11/2010	Spot Bond	7.9550	7.81	82.37701	82.93	0.00
15/11/2010	Spot Bond	7.9550	7.81	82.35937	82.93	0.00
17/11/2010	Spot Bond	125.0410	125.01	2.39519	2.10	0.00
19/11/2010	Spot Bond	125.0410	125.01	2.40801	2.10	0.00
18/11/2010	Spot Bond	125.0410	125.01	2.40159	2.10	0.00
16/11/2010	Spot Bond	125.0410	125.01	2.37609	2.10	0.00
15/11/2010	Spot Bond	125.0410	125.01	2.36976	2.10	0.00
17/11/2010	Spot Bond	101.8460	101.82	3.76494	3.38	0.00
19/11/2010	Spot Bond	101.8460	101.82	3.78182	3.38	0.00
18/11/2010	Spot Bond	101.8460	101.82	3.77337	3.38	0.00
16/11/2010	Spot Bond	101.8460	101.82	3.73976	3.38	0.00
15/11/2010	Spot Bond	101.8460	101.82	3.73140	3.38	0.00
17/11/2010	Spot Bond	2.6200	2.62	102.10361	101.75	0.00
19/11/2010	Spot Bond	2.6200	2.62	102.11806	101.75	0.00
18/11/2010	Spot Bond	2.6200	2.62	102.11084	101.75	0.00
16/11/2010	Spot Bond	2.6200	2.62	102.08195	101.75	0.00
15/11/2010	Spot Bond	2.6200	2.62	102.07473	101.75	0.00
<b>Grand Total:</b>						<b>0.00</b>