



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 30/11/2009 To: 04/12/2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2009	Spot Bond	15.6790	15.68	78.86196	77.34	0.00
02/12/2009	Spot Bond	15.6790	15.68	78.79608	77.34	0.00
01/12/2009	Spot Bond	15.6790	15.68	78.69735	77.34	0.00
30/11/2009	Spot Bond	15.6790	15.68	78.66447	77.34	0.00
03/12/2009	Spot Bond	15.6790	15.68	78.82902	77.34	0.00
04/12/2009	Spot Bond	7.3600	7.38	107.46773	106.98	0.00
03/12/2009	Spot Bond	7.3600	7.38	107.44628	106.98	0.00
01/12/2009	Spot Bond	7.3600	7.38	107.36050	106.98	0.00
30/11/2009	Spot Bond	7.3600	7.38	107.33907	106.98	0.00
02/12/2009	Spot Bond	7.3600	7.38	107.42482	106.98	0.00
04/12/2009	Spot Bond	7.5500	7.49	112.21815	112.30	0.00
03/12/2009	Spot Bond	7.4850	7.48	112.30486	112.30	0.00
01/12/2009	Spot Bond	7.5300	7.56	112.13728	112.07	0.00
30/11/2009	Spot Bond	7.5550	7.63	112.07190	111.93	0.00
02/12/2009	Spot Bond	7.4750	7.53	112.29898	112.14	0.00
04/12/2009	Spot Bond	8.3500	8.31	126.32636	126.50	0.00
03/12/2009	Spot Bond	8.3100	8.30	126.50431	126.53	0.00
01/12/2009	Spot Bond	8.3700	8.42	126.08045	125.79	0.00
30/11/2009	Spot Bond	8.4200	8.46	125.79414	125.59	0.00
02/12/2009	Spot Bond	8.3000	8.37	126.52757	126.08	0.00
04/12/2009	Spot Bond	9.0150	8.98	117.70262	118.01	0.00
03/12/2009	Spot Bond	8.9800	8.99	118.00561	117.88	0.00
01/12/2009	Spot Bond	9.0700	9.14	117.04300	116.41	0.00
30/11/2009	Spot Bond	9.1350	9.16	116.40711	116.15	0.00
02/12/2009	Spot Bond	8.9900	9.07	117.88246	117.04	0.00
04/12/2009	Spot Bond	8.4200	8.38	105.41398	105.57	0.00
03/12/2009	Spot Bond	8.3750	8.36	105.57359	105.61	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2009	Spot Bond	8.4300	8.48	105.25450	105.03	0.00
30/11/2009	Spot Bond	8.4800	8.52	105.02714	104.86	0.00
02/12/2009	Spot Bond	8.3600	8.43	105.61117	105.25	0.00
04/12/2009	Spot Bond	8.9850	8.94	97.86828	98.09	0.00
03/12/2009	Spot Bond	8.9400	8.93	98.08637	98.12	0.00
01/12/2009	Spot Bond	8.9950	9.05	97.69586	97.38	0.00
30/11/2009	Spot Bond	9.0500	9.06	97.37744	97.30	0.00
02/12/2009	Spot Bond	8.9300	9.00	98.11654	97.70	0.00
04/12/2009	Spot Bond	8.9950	8.95	97.66705	97.91	0.00
03/12/2009	Spot Bond	8.9500	8.95	97.90753	97.91	0.00
01/12/2009	Spot Bond	8.9950	9.05	97.54972	97.20	0.00
30/11/2009	Spot Bond	9.0500	9.07	97.20465	97.09	0.00
02/12/2009	Spot Bond	8.9450	9.00	97.91350	97.55	0.00
04/12/2009	Spot Bond	8.4650	8.42	99.69788	99.83	0.00
03/12/2009	Spot Bond	8.4200	8.41	99.82582	99.84	0.00
01/12/2009	Spot Bond	8.4800	8.53	99.53545	99.36	0.00
30/11/2009	Spot Bond	8.5250	8.56	99.36256	99.22	0.00
02/12/2009	Spot Bond	8.4100	8.48	99.83693	99.54	0.00
04/12/2009	Spot Bond	9.1200	9.08	90.70855	90.93	0.00
03/12/2009	Spot Bond	9.0800	9.07	90.92630	90.96	0.00
01/12/2009	Spot Bond	9.1350	9.21	90.50898	90.07	0.00
30/11/2009	Spot Bond	9.2050	9.23	90.06978	89.93	0.00
02/12/2009	Spot Bond	9.0700	9.14	90.96444	90.51	0.00
04/12/2009	Spot Bond	9.1150	9.07	84.80405	85.06	0.00
03/12/2009	Spot Bond	9.0700	9.07	85.06227	85.04	0.00
01/12/2009	Spot Bond	9.1400	9.21	84.54575	84.09	0.00
30/11/2009	Spot Bond	9.2100	9.23	84.09428	83.95	0.00
02/12/2009	Spot Bond	9.0700	9.14	85.04154	84.55	0.00
04/12/2009	Spot Bond	8.7400	8.73	75.69781	75.80	0.00
03/12/2009	Spot Bond	8.7250	8.74	75.80136	75.66	0.00
01/12/2009	Spot Bond	8.8450	8.91	74.76849	74.24	0.00
30/11/2009	Spot Bond	8.9100	8.96	74.23823	73.87	0.00
02/12/2009	Spot Bond	8.7400	8.85	75.66224	74.77	0.00
Grand Total:						0.00