



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 22/11/2010 To: 26/11/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2010	Spot Bond	15.6790	15.68	90.81387	83.34	0.00
24/11/2010	Spot Bond	15.6790	15.68	90.92780	83.34	0.00
25/11/2010	Spot Bond	15.6790	15.68	90.96582	83.34	0.00
26/11/2010	Spot Bond	15.6790	15.68	91.00384	83.34	0.00
22/11/2010	Spot Bond	15.6790	15.68	90.77593	83.34	0.00
25/11/2010	Spot Bond	5.7800	6.25	108.46116	108.09	0.00
26/11/2010	Spot Bond	5.9900	5.78	108.31983	108.46	0.00
23/11/2010	Spot Bond	6.2500	6.13	108.03241	107.17	0.00
24/11/2010	Spot Bond	6.2500	6.13	108.08752	107.17	0.00
22/11/2010	Spot Bond	6.2500	6.13	108.01404	107.17	0.00
24/11/2010	Spot Bond	7.3000	7.18	127.46716	126.63	0.00
25/11/2010	Spot Bond	7.2100	7.30	127.90580	127.47	0.00
26/11/2010	Spot Bond	7.4200	7.21	126.96947	127.91	0.00
23/11/2010	Spot Bond	7.3000	7.18	127.39144	126.63	0.00
22/11/2010	Spot Bond	7.3000	7.18	127.36621	126.63	0.00
24/11/2010	Spot Bond	7.9750	7.83	127.25175	127.27	0.00
25/11/2010	Spot Bond	8.2900	7.98	124.06118	127.25	0.00
26/11/2010	Spot Bond	8.4450	8.29	122.55069	124.06	0.00
23/11/2010	Spot Bond	7.9750	7.83	127.17021	127.27	0.00
22/11/2010	Spot Bond	7.9750	7.83	127.14304	127.27	0.00
24/11/2010	Spot Bond	208.5770	208.31	7.24242	5.83	0.00
26/11/2010	Spot Bond	210.8127	211.03	7.17980	7.14	0.00
25/11/2010	Spot Bond	211.0286	208.58	7.14011	7.24	0.00
23/11/2010	Spot Bond	208.5770	208.31	7.15764	5.83	0.00
22/11/2010	Spot Bond	208.5770	208.31	7.12959	5.83	0.00
25/11/2010	Spot Bond	228.0941	229.59	2.34210	2.32	0.00
26/11/2010	Spot Bond	227.4652	228.09	2.35848	2.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2010	Spot Bond	229.5910	229.53	2.31682	3.94	0.00
22/11/2010	Spot Bond	229.5910	229.53	4.89396	3.94	0.00
23/11/2010	Spot Bond	229.5910	229.53	4.91445	3.94	0.00
24/11/2010	Spot Bond	7.2400	7.12	109.07166	108.35	0.00
25/11/2010	Spot Bond	6.9900	7.24	109.99088	109.07	0.00
26/11/2010	Spot Bond	7.2000	6.99	109.25702	109.99	0.00
23/11/2010	Spot Bond	7.2400	7.12	109.00810	108.35	0.00
22/11/2010	Spot Bond	7.2400	7.12	108.98692	108.35	0.00
24/11/2010	Spot Bond	169.6640	169.34	1.97955	3.04	0.00
26/11/2010	Spot Bond	2.6200	2.55	114.22178	115.53	0.00
25/11/2010	Spot Bond	2.5500	169.66	115.53211	1.98	0.00
23/11/2010	Spot Bond	169.6640	169.34	3.62218	3.04	0.00
22/11/2010	Spot Bond	169.6640	169.34	3.61005	3.04	0.00
23/11/2010	Spot Bond	7.7100	7.59	104.43924	103.94	0.00
25/11/2010	Spot Bond	7.8700	7.71	103.68235	104.50	0.00
26/11/2010	Spot Bond	8.0900	7.87	102.55809	103.68	0.00
24/11/2010	Spot Bond	7.7100	7.59	104.50474	103.94	0.00
22/11/2010	Spot Bond	7.7100	7.59	104.41740	103.94	0.00
23/11/2010	Spot Bond	7.8300	7.71	104.44728	104.02	0.00
25/11/2010	Spot Bond	8.0300	7.83	103.35745	104.51	0.00
26/11/2010	Spot Bond	8.2400	8.03	102.16224	103.36	0.00
24/11/2010	Spot Bond	7.8300	7.71	104.51306	104.02	0.00
22/11/2010	Spot Bond	7.8300	7.71	104.42537	104.02	0.00
23/11/2010	Spot Bond	7.0300	6.93	104.02049	103.28	0.00
25/11/2010	Spot Bond	6.6800	7.03	105.07960	104.08	0.00
26/11/2010	Spot Bond	6.8550	6.68	104.60682	105.08	0.00
24/11/2010	Spot Bond	7.0300	6.93	104.07910	103.28	0.00
22/11/2010	Spot Bond	7.0300	6.93	104.00097	103.28	0.00
23/11/2010	Spot Bond	7.9400	7.80	98.20243	97.99	0.00
25/11/2010	Spot Bond	8.1150	7.94	97.20400	98.26	0.00
26/11/2010	Spot Bond	8.3100	8.12	96.03836	97.20	0.00
24/11/2010	Spot Bond	7.9400	7.80	98.26479	97.99	0.00
22/11/2010	Spot Bond	7.9400	7.80	98.18166	97.99	0.00
23/11/2010	Spot Bond	7.9700	7.84	92.55620	92.38	0.00
25/11/2010	Spot Bond	8.1800	7.97	91.26982	92.62	0.00
26/11/2010	Spot Bond	8.3850	8.18	89.98199	91.27	0.00
24/11/2010	Spot Bond	7.9700	7.84	92.61584	92.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	Spot Bond	7.9700	7.84	92.53633	92.38	0.00
23/11/2010	Spot Bond	7.9550	7.81	82.50069	82.93	0.00
25/11/2010	Spot Bond	8.3300	7.96	79.22220	82.55	0.00
26/11/2010	Spot Bond	8.4900	8.33	77.87727	79.22	0.00
24/11/2010	Spot Bond	7.9550	7.81	82.55375	82.93	0.00
22/11/2010	Spot Bond	7.9550	7.81	82.48301	82.93	0.00
25/11/2010	Spot Bond	127.7392	125.04	2.40183	2.44	0.00
26/11/2010	Spot Bond	125.9972	127.74	2.43722	2.40	0.00
24/11/2010	Spot Bond	125.0410	125.01	2.44035	2.10	0.00
23/11/2010	Spot Bond	125.0410	125.01	2.42089	2.10	0.00
22/11/2010	Spot Bond	125.0410	125.01	2.41444	2.10	0.00
25/11/2010	Spot Bond	2.1200	101.85	103.01373	3.82	0.00
26/11/2010	Spot Bond	2.1200	2.12	103.01964	103.01	0.00
24/11/2010	Spot Bond	101.8460	101.82	3.82436	3.38	0.00
23/11/2010	Spot Bond	101.8460	101.82	3.79878	3.38	0.00
22/11/2010	Spot Bond	101.8460	101.82	3.79029	3.38	0.00
25/11/2010	Spot Bond	2.6250	2.62	102.11293	102.15	0.00
26/11/2010	Spot Bond	2.6250	2.63	102.12017	102.11	0.00
24/11/2010	Spot Bond	2.6200	2.62	102.15418	101.75	0.00
23/11/2010	Spot Bond	2.6200	2.62	102.13251	101.75	0.00
22/11/2010	Spot Bond	2.6200	2.62	102.12529	101.75	0.00
25/11/2010	Spot Bond	8.0000	8.00	91.79584	8.00	0.00
26/11/2010	Spot Bond	8.0000	8.00	91.81573	8.00	0.00
24/11/2010	Spot Bond	8.0000	8.00	91.77595	8.00	0.00
23/11/2010	Spot Bond	8.0000	8.00	91.71631	8.00	0.00
22/11/2010	Spot Bond	8.0000	8.00	91.69644	8.00	0.00
Grand Total:						0.00