



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 21/12/2009 To: 24/12/2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2009	Spot Bond	15.6790	15.68	79.55714	77.34	0.00
23/12/2009	Spot Bond	15.6790	15.68	79.52390	77.34	0.00
22/12/2009	Spot Bond	15.6790	15.68	79.49066	77.34	0.00
21/12/2009	Spot Bond	15.6790	15.68	79.35789	77.34	0.00
24/12/2009	Spot Bond	7.3600	7.38	107.91928	106.98	0.00
23/12/2009	Spot Bond	7.3600	7.38	107.89773	106.98	0.00
22/12/2009	Spot Bond	7.3600	7.38	107.87620	106.98	0.00
21/12/2009	Spot Bond	7.3600	7.38	107.79007	106.98	0.00
24/12/2009	Spot Bond	7.6050	7.61	112.61215	112.59	0.00
23/12/2009	Spot Bond	7.6050	7.61	112.58893	112.56	0.00
22/12/2009	Spot Bond	7.6100	7.56	112.55757	112.55	0.00
21/12/2009	Spot Bond	7.5600	7.56	112.54685	112.52	0.00
24/12/2009	Spot Bond	8.4450	8.45	126.44320	126.41	0.00
23/12/2009	Spot Bond	8.4450	8.45	126.41431	126.36	0.00
22/12/2009	Spot Bond	8.4500	8.38	126.36000	126.60	0.00
21/12/2009	Spot Bond	8.3800	8.38	126.60176	126.57	0.00
24/12/2009	Spot Bond	9.0750	9.08	112.47593	112.45	0.00
23/12/2009	Spot Bond	9.0750	9.08	112.44851	112.37	0.00
22/12/2009	Spot Bond	9.0800	9.01	112.37431	112.92	0.00
21/12/2009	Spot Bond	9.0100	9.01	112.92258	112.90	0.00
24/12/2009	Spot Bond	8.5150	8.52	101.14926	101.13	0.00
23/12/2009	Spot Bond	8.5150	8.52	101.12609	101.08	0.00
22/12/2009	Spot Bond	8.5200	8.45	101.08286	101.27	0.00
21/12/2009	Spot Bond	8.4500	8.45	101.27218	101.25	0.00
24/12/2009	Spot Bond	9.0950	9.10	97.78372	97.76	0.00
23/12/2009	Spot Bond	9.0950	9.10	97.75970	97.71	0.00
22/12/2009	Spot Bond	9.1000	9.03	97.70919	97.99	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2009	Spot Bond	9.0300	9.03	97.98521	97.96	0.00
24/12/2009	Spot Bond	9.0950	9.10	93.57309	93.55	0.00
23/12/2009	Spot Bond	9.0950	9.10	93.55022	93.50	0.00
22/12/2009	Spot Bond	9.1000	9.03	93.49844	93.81	0.00
21/12/2009	Spot Bond	9.0300	9.03	93.81334	93.79	0.00
24/12/2009	Spot Bond	8.5700	8.57	99.82512	99.80	0.00
23/12/2009	Spot Bond	8.5700	8.58	99.80237	99.76	0.00
22/12/2009	Spot Bond	8.5750	8.51	99.76317	99.90	0.00
21/12/2009	Spot Bond	8.5050	8.51	99.90310	99.88	0.00
24/12/2009	Spot Bond	9.1850	9.19	90.78493	90.76	0.00
23/12/2009	Spot Bond	9.1850	9.19	90.76277	90.71	0.00
22/12/2009	Spot Bond	9.1900	9.12	90.71099	91.04	0.00
21/12/2009	Spot Bond	9.1200	9.12	91.03890	91.02	0.00
24/12/2009	Spot Bond	9.1750	9.18	84.87215	84.85	0.00
23/12/2009	Spot Bond	9.1750	9.18	84.85123	84.80	0.00
22/12/2009	Spot Bond	9.1800	9.11	84.79965	85.15	0.00
21/12/2009	Spot Bond	9.1100	9.11	85.14700	85.13	0.00
24/12/2009	Spot Bond	8.8050	8.81	75.55038	75.53	0.00
23/12/2009	Spot Bond	8.8050	8.81	75.53250	75.47	0.00
22/12/2009	Spot Bond	8.8100	8.74	75.47472	75.97	0.00
21/12/2009	Spot Bond	8.7400	8.74	75.96513	75.95	0.00
Grand Total:						0.00