



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 20/12/2010 To: 20/12/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	Spot Bond	15.6790	15.68	91.84442	83.34	0.00
20/12/2010	Spot Bond	5.9500	5.97	108.73674	108.71	0.00
20/12/2010	Spot Bond	7.4100	7.43	127.57792	127.46	0.00
20/12/2010	Spot Bond	8.4000	8.43	118.35198	118.08	0.00
20/12/2010	Spot Bond	211.2517	211.24	7.80831	7.78	0.00
20/12/2010	Spot Bond	225.9639	225.94	2.60130	2.59	0.00
20/12/2010	Spot Bond	7.1950	7.22	105.36374	105.26	0.00
20/12/2010	Spot Bond	2.6500	2.65	113.84327	113.84	0.00
20/12/2010	Spot Bond	8.0200	8.04	103.41411	103.29	0.00
20/12/2010	Spot Bond	8.1400	8.16	99.23203	99.10	0.00
20/12/2010	Spot Bond	6.8450	6.87	105.05670	104.97	0.00
20/12/2010	Spot Bond	8.2300	8.25	96.98940	96.85	0.00
20/12/2010	Spot Bond	8.2550	8.28	91.25360	91.11	0.00
20/12/2010	Spot Bond	8.3850	8.41	79.15921	78.93	0.00
20/12/2010	Spot Bond	2.6400	2.64	100.04602	100.04	0.00
20/12/2010	Spot Bond	2.1600	2.16	102.91913	102.91	0.00
20/12/2010	Spot Bond	2.6800	2.68	101.75059	101.74	0.00
20/12/2010	Spot Bond	8.0000	8.00	92.25448	8.00	0.00
Grand Total:						0.00