



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 13/12/2010 To: 13/12/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
13/12/2010	Spot Bond	5.9400	5.87	108.63822	108.66	0.00
13/12/2010	Spot Bond	7.4050	7.37	127.44676	127.58	0.00
13/12/2010	Spot Bond	8.4300	8.39	117.89670	118.24	0.00
13/12/2010	Spot Bond	211.1695	211.10	7.62940	7.57	0.00
13/12/2010	Spot Bond	225.8255	225.78	2.53876	2.52	0.00
13/12/2010	Spot Bond	7.1600	7.12	105.36556	105.47	0.00
13/12/2010	Spot Bond	2.6500	2.70	113.79388	112.85	0.00
13/12/2010	Spot Bond	8.0150	7.99	103.30528	103.42	0.00
13/12/2010	Spot Bond	8.1500	8.11	99.04439	99.26	0.00
13/12/2010	Spot Bond	6.8050	6.77	105.05217	105.11	0.00
13/12/2010	Spot Bond	8.2350	8.20	96.83166	97.03	0.00
13/12/2010	Spot Bond	8.2700	8.23	91.03637	91.28	0.00
13/12/2010	Spot Bond	8.4350	8.40	78.62640	78.93	0.00
13/12/2010	Spot Bond	125.8524	125.83	2.54663	2.53	0.00
13/12/2010	Spot Bond	2.1600	2.22	102.88308	102.53	0.00
13/12/2010	Spot Bond	2.6800	2.68	101.70643	101.69	0.00
13/12/2010	Spot Bond	8.0000	8.00	92.13461	8.00	0.00
Grand Total:						0.00