



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

From: 20/12/2010 To: 22/12/2010

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
21/12/2010	Spot Bond	15.6790	15.68	91.88280	83.34	0.00
22/12/2010	Spot Bond	15.6790	15.68	92.03653	83.34	0.00
22/12/2010	Spot Bond	5.9400	5.92	108.83163	108.78	0.00
20/12/2010	Spot Bond	5.9500	5.97	108.73674	108.71	0.00
21/12/2010	Spot Bond	5.9200	5.95	108.77504	108.74	0.00
21/12/2010	Spot Bond	7.3800	7.41	127.73868	127.58	0.00
22/12/2010	Spot Bond	7.4000	7.38	127.75112	127.74	0.00
20/12/2010	Spot Bond	7.4100	7.43	127.57792	127.46	0.00
21/12/2010	Spot Bond	8.3600	8.40	118.77411	118.35	0.00
22/12/2010	Spot Bond	8.3800	8.36	118.68320	118.77	0.00
20/12/2010	Spot Bond	8.4000	8.43	118.35198	118.08	0.00
21/12/2010	Spot Bond	211.2654	211.25	7.83854	7.81	0.00
22/12/2010	Spot Bond	211.3202	211.27	7.96068	7.84	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
22/12/2010	Spot Bond	226.0793	225.99	2.65461	2.61	0.00
21/12/2010	Spot Bond	225.9870	225.96	2.61186	2.60	0.00
21/12/2010	Spot Bond	7.1700	7.20	105.47243	105.36	0.00
22/12/2010	Spot Bond	7.1900	7.17	105.48369	105.47	0.00
20/12/2010	Spot Bond	7.1950	7.22	105.36374	105.26	0.00
21/12/2010	Spot Bond	2.6500	2.65	113.85150	113.84	0.00
22/12/2010	Spot Bond	2.6500	2.65	113.88444	113.85	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
21/12/2010	Spot Bond	7.9850	8.02	103.61739	103.41	0.00
22/12/2010	Spot Bond	8.0000	7.99	103.62963	103.62	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2010	Spot Bond	8.1400	8.16	99.23203	99.10	0.00
21/12/2010	Spot Bond	8.1100	8.14	99.42684	99.23	0.00
22/12/2010	Spot Bond	8.1300	8.11	99.39843	99.43	0.00
20/12/2010	Spot Bond	6.8450	6.87	105.05670	104.97	0.00
21/12/2010	Spot Bond	6.8100	6.85	105.17221	105.06	0.00
22/12/2010	Spot Bond	6.8300	6.81	105.19393	105.17	0.00
20/12/2010	Spot Bond	8.2300	8.25	96.98940	96.85	0.00
21/12/2010	Spot Bond	8.1950	8.23	97.22267	96.99	0.00
22/12/2010	Spot Bond	8.2100	8.20	97.21672	97.22	0.00
20/12/2010	Spot Bond	8.2550	8.28	91.25360	91.11	0.00
21/12/2010	Spot Bond	8.2200	8.26	91.49732	91.25	0.00
22/12/2010	Spot Bond	8.2400	8.22	91.45067	91.50	0.00
20/12/2010	Spot Bond	8.3850	8.41	79.15921	78.93	0.00
22/12/2010	Spot Bond	8.3700	8.35	79.37699	79.48	0.00
21/12/2010	Spot Bond	8.3500	8.39	79.47727	79.16	0.00
20/12/2010	Spot Bond	2.6400	2.64	100.04602	100.04	0.00
21/12/2010	Spot Bond	2.6400	2.64	100.05322	100.05	0.00
22/12/2010	Spot Bond	2.6400	2.64	100.08206	100.05	0.00
20/12/2010	Spot Bond	2.1600	2.16	102.91913	102.91	0.00
21/12/2010	Spot Bond	2.1200	2.16	103.15550	102.92	0.00
22/12/2010	Spot Bond	2.1200	2.12	103.17915	103.16	0.00
20/12/2010	Spot Bond	2.6800	2.68	101.75059	101.74	0.00
21/12/2010	Spot Bond	2.6800	2.68	101.75795	101.75	0.00
22/12/2010	Spot Bond	2.6800	2.68	101.78740	101.76	0.00
20/12/2010	Spot Bond	8.0000	8.00	92.25448	8.00	0.00
21/12/2010	Spot Bond	8.0000	8.00	92.27447	8.00	0.00
22/12/2010	Spot Bond	8.0000	8.00	92.35448	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>