



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For December 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	Spot Bond	15.6790	15.68	91.19421	83.34	0.00
02/12/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
01/12/2010	Spot Bond	6.1750	6.03	108.27153	108.33	0.00
02/12/2010	Spot Bond	6.2250	6.18	108.25299	108.27	0.00
01/12/2010	Spot Bond	7.3500	7.46	127.41585	126.84	0.00
02/12/2010	Spot Bond	7.4000	7.35	127.21374	127.42	0.00
01/12/2010	Spot Bond	8.3500	8.43	123.62797	122.75	0.00
02/12/2010	Spot Bond	8.3900	8.35	123.25906	123.63	0.00
02/12/2010	Spot Bond	210.9870	210.97	7.34291	7.31	0.00
01/12/2010	Spot Bond	210.9732	210.93	7.31465	7.23	0.00
01/12/2010	Spot Bond	226.0160	225.95	2.42342	2.39	0.00
02/12/2010	Spot Bond	226.0388	226.02	2.43321	2.42	0.00
01/12/2010	Spot Bond	7.0800	7.20	109.79167	109.30	0.00
02/12/2010	Spot Bond	7.1300	7.08	109.63364	109.79	0.00
02/12/2010	Spot Bond	2.7000	2.70	112.78767	112.78	0.00
01/12/2010	Spot Bond	2.7000	2.67	112.77940	113.31	0.00
01/12/2010	Spot Bond	8.0000	8.12	103.13679	102.45	0.00
02/12/2010	Spot Bond	8.0500	8.00	102.89984	103.14	0.00
01/12/2010	Spot Bond	8.1300	8.25	102.90956	102.15	0.00
02/12/2010	Spot Bond	8.1700	8.13	102.70068	102.91	0.00
01/12/2010	Spot Bond	6.7300	6.85	105.05206	104.66	0.00
02/12/2010	Spot Bond	6.7750	6.73	104.94511	105.05	0.00
01/12/2010	Spot Bond	8.1800	8.31	96.93286	96.08	0.00
02/12/2010	Spot Bond	8.2200	8.18	96.71061	96.93	0.00
01/12/2010	Spot Bond	8.2400	8.33	91.00544	90.37	0.00
02/12/2010	Spot Bond	8.2900	8.24	90.70640	91.01	0.00
01/12/2010	Spot Bond	8.3900	8.48	78.81337	78.04	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	Spot Bond	8.4350	8.39	78.44813	78.81	0.00
02/12/2010	Spot Bond	125.5524	125.54	2.48430	2.48	0.00
01/12/2010	Spot Bond	125.5397	125.50	2.47788	2.46	0.00
02/12/2010	Spot Bond	2.1900	2.19	102.64941	102.64	0.00
01/12/2010	Spot Bond	2.1900	2.19	102.64333	102.63	0.00
02/12/2010	Spot Bond	2.6700	2.67	101.72914	101.72	0.00
01/12/2010	Spot Bond	2.6700	2.67	101.72180	101.70	0.00
02/12/2010	Spot Bond	8.0000	8.00	91.93518	8.00	0.00
01/12/2010	Spot Bond	8.0000	8.00	91.91526	8.00	0.00
Grand Total:						0.00