



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 28/12/2009 To: 31/12/2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2009	Spot Bond	15.6790	15.68	79.79022	77.34	0.00
30/12/2009	Spot Bond	15.6790	15.68	79.75688	77.34	0.00
29/12/2009	Spot Bond	15.6790	15.68	79.72355	77.34	0.00
28/12/2009	Spot Bond	15.6790	15.68	79.59039	77.34	0.00
31/12/2009	Spot Bond	7.3600	7.38	108.07022	106.98	0.00
30/12/2009	Spot Bond	7.3600	7.38	108.04865	106.98	0.00
29/12/2009	Spot Bond	7.3600	7.38	108.02707	106.98	0.00
28/12/2009	Spot Bond	7.3600	7.38	107.94084	106.98	0.00
31/12/2009	Spot Bond	7.5650	7.57	112.83912	112.82	0.00
30/12/2009	Spot Bond	7.5650	7.57	112.81599	112.79	0.00
29/12/2009	Spot Bond	7.5650	7.58	112.79284	112.68	0.00
28/12/2009	Spot Bond	7.5750	7.61	112.68410	112.61	0.00
31/12/2009	Spot Bond	8.4100	8.41	126.82312	126.79	0.00
30/12/2009	Spot Bond	8.4100	8.41	126.79427	126.77	0.00
29/12/2009	Spot Bond	8.4100	8.42	126.76541	126.60	0.00
28/12/2009	Spot Bond	8.4200	8.45	126.59919	126.44	0.00
31/12/2009	Spot Bond	9.0400	9.04	112.99617	112.97	0.00
30/12/2009	Spot Bond	9.0400	9.04	112.96874	112.94	0.00
29/12/2009	Spot Bond	9.0400	9.05	112.94130	112.74	0.00
28/12/2009	Spot Bond	9.0500	9.08	112.73768	112.48	0.00
31/12/2009	Spot Bond	8.4800	8.48	101.45169	101.43	0.00
30/12/2009	Spot Bond	8.4800	8.48	101.42855	101.41	0.00
29/12/2009	Spot Bond	8.4800	8.49	101.40541	101.27	0.00
28/12/2009	Spot Bond	8.4900	8.52	101.27275	101.15	0.00
31/12/2009	Spot Bond	9.0700	9.07	98.08434	98.06	0.00
30/12/2009	Spot Bond	9.0700	9.06	98.06031	98.09	0.00
29/12/2009	Spot Bond	9.0600	9.07	98.08928	97.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2009	Spot Bond	9.0700	9.10	97.94023	97.78	0.00
31/12/2009	Spot Bond	9.0600	9.06	93.93573	93.91	0.00
30/12/2009	Spot Bond	9.0600	9.06	93.91288	93.89	0.00
29/12/2009	Spot Bond	9.0600	9.07	93.89002	93.74	0.00
28/12/2009	Spot Bond	9.0700	9.10	93.74067	93.57	0.00
31/12/2009	Spot Bond	8.5350	8.54	96.35681	96.33	0.00
30/12/2009	Spot Bond	8.5350	8.54	96.33493	100.05	0.00
29/12/2009	Spot Bond	8.5350	8.55	100.05369	99.93	0.00
28/12/2009	Spot Bond	8.5450	8.57	99.92998	99.83	0.00
31/12/2009	Spot Bond	9.1500	9.15	87.53064	87.51	0.00
30/12/2009	Spot Bond	9.1500	9.15	87.50937	91.10	0.00
29/12/2009	Spot Bond	9.1500	9.16	91.10341	90.96	0.00
28/12/2009	Spot Bond	9.1600	9.19	90.95543	90.78	0.00
31/12/2009	Spot Bond	9.1400	9.14	85.23357	85.21	0.00
30/12/2009	Spot Bond	9.1400	9.14	85.21265	85.19	0.00
29/12/2009	Spot Bond	9.1400	9.15	85.19172	85.05	0.00
28/12/2009	Spot Bond	9.1500	9.18	85.04659	84.87	0.00
31/12/2009	Spot Bond	8.7700	8.77	75.95595	75.94	0.00
30/12/2009	Spot Bond	8.7700	8.77	75.93804	75.92	0.00
29/12/2009	Spot Bond	8.7700	8.78	75.92014	75.77	0.00
28/12/2009	Spot Bond	8.7800	8.81	75.76830	75.55	0.00
Grand Total:						0.00