



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 20/12/2010 To: 24/12/2010

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
23/12/2010	Spot Bond	15.6790	15.68	92.07501	83.34	0.00
24/12/2010	Spot Bond	15.6790	15.68	92.11349	83.34	0.00
24/12/2010	Spot Bond	5.9400	5.94	108.86683	108.85	0.00
22/12/2010	Spot Bond	5.9400	5.92	108.83163	108.78	0.00
23/12/2010	Spot Bond	5.9400	5.94	108.84922	108.83	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
23/12/2010	Spot Bond	7.4000	7.40	127.77676	127.75	0.00
24/12/2010	Spot Bond	7.4000	7.40	127.80242	127.78	0.00
22/12/2010	Spot Bond	7.4000	7.38	127.75112	127.74	0.00
21/12/2010	Spot Bond	7.3800	7.41	127.73868	127.58	0.00
20/12/2010	Spot Bond	7.4100	7.43	127.57792	127.46	0.00
23/12/2010	Spot Bond	8.3800	8.38	118.70997	118.68	0.00
24/12/2010	Spot Bond	8.3800	8.38	118.73674	118.71	0.00
22/12/2010	Spot Bond	8.3800	8.36	118.68320	118.77	0.00
21/12/2010	Spot Bond	8.3600	8.40	118.77411	118.35	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
23/12/2010	Spot Bond	211.3339	211.32	7.99153	7.96	0.00
24/12/2010	Spot Bond	211.3476	211.33	8.02248	7.99	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
24/12/2010	Spot Bond	226.1255	226.10	2.67626	2.67	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2010	Spot Bond	226.1024	226.08	2.66542	2.65	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
23/12/2010	Spot Bond	7.1900	7.19	105.50416	105.48	0.00
24/12/2010	Spot Bond	7.1900	7.19	105.52463	105.50	0.00
22/12/2010	Spot Bond	7.1900	7.17	105.48369	105.47	0.00
21/12/2010	Spot Bond	7.1700	7.20	105.47243	105.36	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
23/12/2010	Spot Bond	2.6500	2.65	113.89269	113.88	0.00
24/12/2010	Spot Bond	2.6500	2.65	113.90093	113.89	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
23/12/2010	Spot Bond	8.0000	8.00	103.65209	103.63	0.00
24/12/2010	Spot Bond	8.0000	8.00	103.67455	103.65	0.00
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
23/12/2010	Spot Bond	8.1300	8.13	99.42019	99.40	0.00
24/12/2010	Spot Bond	8.1300	8.13	99.44197	99.42	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
23/12/2010	Spot Bond	6.8300	6.83	105.21313	105.19	0.00
24/12/2010	Spot Bond	6.8300	6.83	105.23233	105.21	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
23/12/2010	Spot Bond	8.2100	8.21	97.23797	97.22	0.00
24/12/2010	Spot Bond	8.2050	8.21	97.28950	97.24	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
23/12/2010	Spot Bond	8.2350	8.24	91.50285	91.45	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	Spot Bond	8.2350	8.24	91.52314	91.50	0.00
20/12/2010	Spot Bond	8.3850	8.41	79.15921	78.93	0.00
21/12/2010	Spot Bond	8.3500	8.39	79.47727	79.16	0.00
22/12/2010	Spot Bond	8.3700	8.35	79.37699	79.48	0.00
24/12/2010	Spot Bond	8.3650	8.37	79.45564	79.44	0.00
23/12/2010	Spot Bond	8.3650	8.37	79.43776	79.38	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
23/12/2010	Spot Bond	2.6400	2.64	100.08928	100.08	0.00
24/12/2010	Spot Bond	2.6400	2.64	100.09649	100.09	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
23/12/2010	Spot Bond	2.1200	2.12	103.18507	103.18	0.00
24/12/2010	Spot Bond	2.1200	2.12	103.19098	103.19	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
23/12/2010	Spot Bond	2.6800	2.68	101.79476	101.79	0.00
24/12/2010	Spot Bond	2.6800	2.68	101.80213	101.79	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
23/12/2010	Spot Bond	8.0000	8.00	92.37450	8.00	0.00
24/12/2010	Spot Bond	8.0000	8.00	92.39452	8.00	0.00
Grand Total:						0.00