



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 27/12/2010 To: 30/12/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	Spot Bond	15.6790	15.68	92.15199	83.34	0.00
29/12/2010	Spot Bond	15.6790	15.68	92.00787	83.34	0.00
30/12/2010	Spot Bond	15.6790	15.68	92.05883	83.34	0.00
30/12/2010	Spot Bond	5.8600	5.93	109.00758	108.94	0.00
28/12/2010	Spot Bond	5.9250	5.94	108.89448	108.87	0.00
29/12/2010	Spot Bond	5.9300	5.93	108.94387	108.89	0.00
29/12/2010	Spot Bond	7.3950	7.39	127.92746	127.90	0.00
30/12/2010	Spot Bond	7.3250	7.40	128.26696	127.93	0.00
28/12/2010	Spot Bond	7.3850	7.40	127.89537	127.80	0.00
29/12/2010	Spot Bond	8.3750	8.37	118.89330	118.91	0.00
30/12/2010	Spot Bond	8.3050	8.38	119.61470	118.89	0.00
28/12/2010	Spot Bond	8.3650	8.38	118.91183	118.74	0.00
29/12/2010	Spot Bond	211.4146	211.36	8.14688	8.05	0.00
30/12/2010	Spot Bond	211.4343	211.41	8.17813	8.15	0.00
28/12/2010	Spot Bond	211.3613	211.35	8.05357	8.02	0.00
28/12/2010	Spot Bond	226.1486	226.13	2.68714	2.68	0.00
30/12/2010	Spot Bond	226.2604	226.23	2.73096	2.72	0.00
29/12/2010	Spot Bond	226.2308	226.15	2.71995	2.69	0.00
29/12/2010	Spot Bond	7.1850	7.18	105.62411	105.60	0.00
30/12/2010	Spot Bond	7.1150	7.19	105.89036	105.62	0.00
28/12/2010	Spot Bond	7.1750	7.19	105.59783	105.52	0.00
29/12/2010	Spot Bond	2.6500	2.65	113.93388	113.91	0.00
30/12/2010	Spot Bond	2.6500	2.65	113.94212	113.93	0.00
28/12/2010	Spot Bond	2.6500	2.65	113.90916	113.90	0.00
28/12/2010	Spot Bond	7.9850	8.00	103.77439	103.67	0.00
29/12/2010	Spot Bond	7.9950	7.99	103.79021	103.77	0.00
30/12/2010	Spot Bond	7.9250	8.00	104.17402	103.79	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2010	Spot Bond	8.1150	8.13	99.55014	99.44	0.00
29/12/2010	Spot Bond	8.1250	8.12	99.55786	99.55	0.00
30/12/2010	Spot Bond	8.0550	8.13	99.98343	99.56	0.00
28/12/2010	Spot Bond	6.8150	6.83	105.29258	105.23	0.00
29/12/2010	Spot Bond	6.8250	6.82	105.32283	105.29	0.00
30/12/2010	Spot Bond	6.7500	6.83	105.54678	105.32	0.00
28/12/2010	Spot Bond	8.1950	8.21	97.37132	97.29	0.00
29/12/2010	Spot Bond	8.2050	8.20	97.37457	97.37	0.00
30/12/2010	Spot Bond	8.1350	8.21	97.82043	97.37	0.00
28/12/2010	Spot Bond	8.2150	8.24	91.67112	91.52	0.00
29/12/2010	Spot Bond	8.2250	8.22	91.66812	91.67	0.00
30/12/2010	Spot Bond	8.1600	8.23	92.10436	91.67	0.00
28/12/2010	Spot Bond	8.3500	8.37	79.60239	79.46	0.00
30/12/2010	Spot Bond	8.2900	8.36	80.19282	79.57	0.00
29/12/2010	Spot Bond	8.3600	8.35	79.57014	79.60	0.00
28/12/2010	Spot Bond	2.6400	2.64	100.10370	100.10	0.00
29/12/2010	Spot Bond	2.6400	2.64	100.12534	100.10	0.00
30/12/2010	Spot Bond	2.6400	2.64	100.13256	100.13	0.00
28/12/2010	Spot Bond	2.1200	2.12	103.19690	103.19	0.00
29/12/2010	Spot Bond	2.1200	2.12	103.21463	103.20	0.00
30/12/2010	Spot Bond	2.1200	2.12	103.22055	103.21	0.00
28/12/2010	Spot Bond	2.6800	2.68	101.80949	101.80	0.00
29/12/2010	Spot Bond	2.6800	2.68	101.83159	101.81	0.00
30/12/2010	Spot Bond	2.6800	2.68	101.83896	101.83	0.00
28/12/2010	Spot Bond	8.0000	8.00	92.41454	8.00	0.00
29/12/2010	Spot Bond	8.0000	8.00	92.47464	8.00	0.00
30/12/2010	Spot Bond	8.0000	8.00	92.49468	8.00	0.00
Grand Total:						0.00