



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For July 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	Spot Bond	15.6790	15.68	85.83811	83.34	0.00
02/07/2010	Spot Bond	15.6790	15.68	85.87439	83.34	0.00
02/07/2010	Spot Bond	7.3600	7.36	105.33183	103.86	0.00
01/07/2010	Spot Bond	7.3600	7.36	105.31082	103.86	0.00
01/07/2010	Spot Bond	6.9050	6.97	111.13923	111.04	0.00
02/07/2010	Spot Bond	6.9050	6.91	111.15974	111.14	0.00
01/07/2010	Spot Bond	7.9600	8.03	127.30782	126.95	0.00
02/07/2010	Spot Bond	7.9600	7.96	127.33483	127.31	0.00
01/07/2010	Spot Bond	8.9700	9.04	113.45437	112.78	0.00
02/07/2010	Spot Bond	8.9700	8.97	113.48156	113.45	0.00
01/07/2010	Spot Bond	7.8150	7.89	103.81638	103.51	0.00
02/07/2010	Spot Bond	7.8150	7.82	103.83813	103.82	0.00
01/07/2010	Spot Bond	8.6000	8.67	100.66384	100.28	0.00
02/07/2010	Spot Bond	8.6000	8.60	100.68687	100.66	0.00
01/07/2010	Spot Bond	8.7100	8.78	96.13302	95.71	0.00
02/07/2010	Spot Bond	8.7100	8.71	96.15541	96.13	0.00
01/07/2010	Spot Bond	7.7250	7.80	99.13434	98.89	0.00
02/07/2010	Spot Bond	7.7250	7.73	99.15510	99.13	0.00
01/07/2010	Spot Bond	8.7900	8.86	90.02515	89.59	0.00
02/07/2010	Spot Bond	8.7900	8.79	90.04655	90.03	0.00
01/07/2010	Spot Bond	8.8300	8.90	87.53146	87.08	0.00
02/07/2010	Spot Bond	8.8300	8.83	87.55212	87.53	0.00
01/07/2010	Spot Bond	8.9200	8.99	74.87473	74.31	0.00
02/07/2010	Spot Bond	8.9200	8.92	74.89258	74.87	0.00
08/07/2010	Spot Bond	15.6790	15.68	85.93943	83.34	0.00
09/07/2010	Spot Bond	15.6790	15.68	85.97574	83.34	0.00
05/07/2010	Spot Bond	15.6790	15.68	85.91067	83.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	Spot Bond	15.6790	15.68	85.94699	83.34	0.00
07/07/2010	Spot Bond	15.6790	15.68	86.05600	83.34	0.00
08/07/2010	Spot Bond	7.3600	7.36	105.45802	103.86	0.00
09/07/2010	Spot Bond	7.3600	7.36	105.47908	103.86	0.00
05/07/2010	Spot Bond	7.3600	7.36	105.35284	103.86	0.00
06/07/2010	Spot Bond	7.3600	7.36	105.37385	103.86	0.00
07/07/2010	Spot Bond	7.3600	7.36	105.43696	103.86	0.00
09/07/2010	Spot Bond	6.6500	6.66	111.59052	111.56	0.00
08/07/2010	Spot Bond	6.6600	6.70	111.55937	111.50	0.00
07/07/2010	Spot Bond	6.6950	6.70	111.49984	111.44	0.00
06/07/2010	Spot Bond	6.6950	6.86	111.44000	111.23	0.00
05/07/2010	Spot Bond	6.8600	6.91	111.23157	111.16	0.00
09/07/2010	Spot Bond	7.7250	7.74	128.65111	128.58	0.00
08/07/2010	Spot Bond	7.7350	7.85	128.57637	128.00	0.00
07/07/2010	Spot Bond	7.8500	7.85	127.99639	127.92	0.00
06/07/2010	Spot Bond	7.8500	7.91	127.91607	127.60	0.00
05/07/2010	Spot Bond	7.9100	7.96	127.60123	127.33	0.00
09/07/2010	Spot Bond	8.7950	8.81	115.32303	115.15	0.00
08/07/2010	Spot Bond	8.8100	8.88	115.15300	114.46	0.00
07/07/2010	Spot Bond	8.8800	8.88	114.46238	114.38	0.00
06/07/2010	Spot Bond	8.8800	8.94	114.38089	113.79	0.00
05/07/2010	Spot Bond	8.9400	8.97	113.78939	113.48	0.00
09/07/2010	Spot Bond	7.5750	7.59	104.89985	104.84	0.00
08/07/2010	Spot Bond	7.5850	7.71	104.84044	104.34	0.00
07/07/2010	Spot Bond	7.7100	7.71	104.34398	104.28	0.00
06/07/2010	Spot Bond	7.7100	7.77	104.27930	104.03	0.00
05/07/2010	Spot Bond	7.7700	7.82	104.03016	103.84	0.00
09/07/2010	Spot Bond	8.3450	8.37	102.18860	102.06	0.00
08/07/2010	Spot Bond	8.3650	8.47	102.05992	101.48	0.00
07/07/2010	Spot Bond	8.4700	8.47	101.48296	101.41	0.00
06/07/2010	Spot Bond	8.4700	8.55	101.41435	101.00	0.00
05/07/2010	Spot Bond	8.5450	8.60	100.99755	100.69	0.00
09/07/2010	Spot Bond	8.4550	8.47	97.78808	97.71	0.00
08/07/2010	Spot Bond	8.4650	8.58	97.70752	97.02	0.00
07/07/2010	Spot Bond	8.5800	8.58	97.01651	96.95	0.00
06/07/2010	Spot Bond	8.5800	8.66	96.94973	96.47	0.00
05/07/2010	Spot Bond	8.6600	8.71	96.46526	96.16	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	Spot Bond	7.4750	7.48	100.05547	100.02	0.00
08/07/2010	Spot Bond	7.4800	7.61	100.02001	99.61	0.00
07/07/2010	Spot Bond	7.6100	7.61	99.60583	99.54	0.00
06/07/2010	Spot Bond	7.6100	7.68	99.54419	99.33	0.00
05/07/2010	Spot Bond	7.6750	7.73	99.32689	99.16	0.00
09/07/2010	Spot Bond	8.5900	8.62	91.39549	91.22	0.00
08/07/2010	Spot Bond	8.6150	8.70	91.22322	90.69	0.00
07/07/2010	Spot Bond	8.7000	8.70	90.69081	90.63	0.00
06/07/2010	Spot Bond	8.7000	8.75	90.62683	90.31	0.00
05/07/2010	Spot Bond	8.7500	8.79	90.30636	90.05	0.00
09/07/2010	Spot Bond	8.6250	8.65	88.97748	88.80	0.00
08/07/2010	Spot Bond	8.6500	8.75	88.79944	88.18	0.00
07/07/2010	Spot Bond	8.7450	8.75	88.18363	88.12	0.00
06/07/2010	Spot Bond	8.7450	8.79	88.12179	87.85	0.00
05/07/2010	Spot Bond	8.7850	8.83	87.85200	87.55	0.00
09/07/2010	Spot Bond	8.7600	8.77	76.28415	76.23	0.00
08/07/2010	Spot Bond	8.7650	8.84	76.22616	75.61	0.00
07/07/2010	Spot Bond	8.8400	8.84	75.61074	75.56	0.00
06/07/2010	Spot Bond	8.8400	8.90	75.55715	75.07	0.00
05/07/2010	Spot Bond	8.9000	8.92	75.06684	74.89	0.00
16/07/2010	Spot Bond	15.6790	15.68	86.23040	83.34	0.00
13/07/2010	Spot Bond	15.6790	15.68	86.04843	83.34	0.00
14/07/2010	Spot Bond	15.6790	15.68	86.15757	83.34	0.00
15/07/2010	Spot Bond	15.6790	15.68	86.19398	83.34	0.00
12/07/2010	Spot Bond	15.6790	15.68	86.01208	83.34	0.00
16/07/2010	Spot Bond	7.3600	7.36	105.62674	103.86	0.00
13/07/2010	Spot Bond	7.3600	7.36	105.52123	103.86	0.00
14/07/2010	Spot Bond	7.3600	7.36	105.58451	103.86	0.00
15/07/2010	Spot Bond	7.3600	7.36	105.60562	103.86	0.00
12/07/2010	Spot Bond	7.3600	7.36	105.50015	103.86	0.00
16/07/2010	Spot Bond	6.6800	6.70	111.69620	111.65	0.00
15/07/2010	Spot Bond	6.7000	6.60	111.65403	111.75	0.00
14/07/2010	Spot Bond	6.5950	6.60	111.75108	111.69	0.00
13/07/2010	Spot Bond	6.5950	6.65	111.69198	111.61	0.00
12/07/2010	Spot Bond	6.6500	6.65	111.61035	111.59	0.00
16/07/2010	Spot Bond	7.7300	7.76	128.81270	128.67	0.00
15/07/2010	Spot Bond	7.7550	7.65	128.66601	129.15	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	Spot Bond	7.6500	7.65	129.14526	129.07	0.00
13/07/2010	Spot Bond	7.6500	7.73	129.06625	128.68	0.00
12/07/2010	Spot Bond	7.7250	7.73	128.67761	128.65	0.00
16/07/2010	Spot Bond	8.8850	8.92	114.66005	114.35	0.00
15/07/2010	Spot Bond	8.9150	8.79	114.35057	115.55	0.00
14/07/2010	Spot Bond	8.7850	8.79	115.55409	115.47	0.00
13/07/2010	Spot Bond	8.7850	8.80	115.47269	115.35	0.00
12/07/2010	Spot Bond	8.7950	8.80	115.35016	115.32	0.00
14/07/2010	Spot Bond	1.7400	1.78	113.71796	1.78	0.00
15/07/2010	Spot Bond	1.7400	1.74	113.72334	113.72	0.00
16/07/2010	Spot Bond	1.7400	1.74	113.72873	113.72	0.00
16/07/2010	Spot Bond	3.0100	3.02	127.91506	127.78	0.00
15/07/2010	Spot Bond	3.0200	3.02	127.77775	127.77	0.00
14/07/2010	Spot Bond	3.0200	3.02	127.76729	3.02	0.00
16/07/2010	Spot Bond	7.6700	7.68	104.68932	104.65	0.00
15/07/2010	Spot Bond	7.6750	7.52	104.64889	105.22	0.00
14/07/2010	Spot Bond	7.5200	7.52	105.21568	105.15	0.00
13/07/2010	Spot Bond	7.5200	7.58	105.15204	104.92	0.00
12/07/2010	Spot Bond	7.5750	7.58	104.92116	104.90	0.00
15/07/2010	Spot Bond	3.0200	3.00	107.57701	3.00	0.00
16/07/2010	Spot Bond	3.0200	3.02	107.58582	107.58	0.00
16/07/2010	Spot Bond	8.3700	8.40	102.21548	102.06	0.00
13/07/2010	Spot Bond	8.2750	8.35	102.60577	102.21	0.00
14/07/2010	Spot Bond	8.2750	8.28	102.67362	102.61	0.00
15/07/2010	Spot Bond	8.3950	8.28	102.06074	102.67	0.00
12/07/2010	Spot Bond	8.3450	8.35	102.21130	102.19	0.00
16/07/2010	Spot Bond	8.4650	8.49	97.88474	97.75	0.00
13/07/2010	Spot Bond	8.3800	8.46	98.27172	97.81	0.00
14/07/2010	Spot Bond	8.3800	8.38	98.33787	98.27	0.00
15/07/2010	Spot Bond	8.4850	8.38	97.74603	98.34	0.00
12/07/2010	Spot Bond	8.4550	8.46	97.81021	97.79	0.00
16/07/2010	Spot Bond	7.5400	7.56	99.99954	99.93	0.00
13/07/2010	Spot Bond	7.4100	7.48	100.29289	100.08	0.00
14/07/2010	Spot Bond	7.4100	7.41	100.35239	100.29	0.00
15/07/2010	Spot Bond	7.5550	7.41	99.93422	100.35	0.00
12/07/2010	Spot Bond	7.4750	7.48	100.07576	100.06	0.00
16/07/2010	Spot Bond	8.5800	8.61	91.60259	91.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	Spot Bond	8.4900	8.59	92.04463	91.42	0.00
14/07/2010	Spot Bond	8.4900	8.49	92.10704	92.04	0.00
15/07/2010	Spot Bond	8.6050	8.49	91.43070	92.11	0.00
12/07/2010	Spot Bond	8.5900	8.59	91.41672	91.40	0.00
16/07/2010	Spot Bond	8.6700	8.70	88.83835	88.66	0.00
13/07/2010	Spot Bond	8.5600	8.63	89.42967	89.00	0.00
14/07/2010	Spot Bond	8.5600	8.56	89.49113	89.43	0.00
15/07/2010	Spot Bond	8.6950	8.56	88.66106	89.49	0.00
12/07/2010	Spot Bond	8.6250	8.63	88.99801	88.98	0.00
16/07/2010	Spot Bond	8.8900	8.92	75.37775	75.13	0.00
13/07/2010	Spot Bond	8.7800	8.76	76.15964	76.30	0.00
14/07/2010	Spot Bond	8.7800	8.78	76.21330	76.16	0.00
15/07/2010	Spot Bond	8.9200	8.78	75.12508	76.21	0.00
12/07/2010	Spot Bond	8.7600	8.76	76.30202	76.28	0.00
16/07/2010	Spot Bond	3.0800	3.08	94.28319	94.28	0.00
15/07/2010	Spot Bond	3.0800	3.08	94.27531	3.08	0.00
15/07/2010	Spot Bond	2.7500	2.75	99.68844	2.75	0.00
16/07/2010	Spot Bond	2.7500	2.75	98.44692	99.69	0.00
16/07/2010	Spot Bond	3.0200	3.02	97.31264	98.68	0.00
15/07/2010	Spot Bond	3.0200	3.05	98.67833	3.05	0.00
23/07/2010	Spot Bond	15.6790	15.68	89.71988	83.34	0.00
21/07/2010	Spot Bond	15.6790	15.68	89.64492	83.34	0.00
22/07/2010	Spot Bond	15.6790	15.68	89.68239	83.34	0.00
20/07/2010	Spot Bond	15.6790	15.68	86.30330	83.34	0.00
19/07/2010	Spot Bond	15.6790	15.68	86.26685	83.34	0.00
23/07/2010	Spot Bond	7.3600	7.36	105.77482	103.86	0.00
20/07/2010	Spot Bond	7.3600	7.36	105.66900	103.86	0.00
21/07/2010	Spot Bond	7.3600	7.36	105.73247	103.86	0.00
22/07/2010	Spot Bond	7.3600	7.36	105.75364	103.86	0.00
19/07/2010	Spot Bond	7.3600	7.36	105.64787	103.86	0.00
23/07/2010	Spot Bond	6.7000	6.61	111.81411	111.90	0.00
22/07/2010	Spot Bond	6.6050	6.54	111.89789	111.95	0.00
21/07/2010	Spot Bond	6.5400	6.58	111.94941	111.85	0.00
20/07/2010	Spot Bond	6.5800	6.69	111.84649	111.71	0.00
19/07/2010	Spot Bond	6.6900	6.68	111.70509	111.70	0.00
23/07/2010	Spot Bond	7.7500	7.66	128.90292	129.33	0.00
22/07/2010	Spot Bond	7.6550	7.59	129.33214	129.62	0.00

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21/07/2010	Spot Bond	7.5900	7.63	129.61905	129.35	0.00
20/07/2010	Spot Bond	7.6300	7.74	129.34715	128.79	0.00
19/07/2010	Spot Bond	7.7400	7.73	128.79122	128.81	0.00
23/07/2010	Spot Bond	8.8300	8.79	115.37069	115.77	0.00
22/07/2010	Spot Bond	8.7850	8.76	115.77145	115.98	0.00
21/07/2010	Spot Bond	8.7600	8.81	115.98308	115.47	0.00
20/07/2010	Spot Bond	8.8050	8.90	115.47215	114.55	0.00
19/07/2010	Spot Bond	8.9000	8.89	114.54605	114.66	0.00
21/07/2010	Spot Bond	1.6000	1.65	114.14762	113.99	0.00
22/07/2010	Spot Bond	1.5000	1.60	114.43331	114.15	0.00
23/07/2010	Spot Bond	1.4700	1.50	114.52228	114.43	0.00
20/07/2010	Spot Bond	1.6500	1.74	113.99208	113.73	0.00
19/07/2010	Spot Bond	1.7400	1.74	113.73411	113.73	0.00
23/07/2010	Spot Bond	3.0000	3.00	128.11500	128.10	0.00
22/07/2010	Spot Bond	3.0000	3.00	128.10458	128.09	0.00
21/07/2010	Spot Bond	3.0000	3.00	128.09417	128.06	0.00
19/07/2010	Spot Bond	3.0000	3.01	128.05248	127.92	0.00
20/07/2010	Spot Bond	3.0000	3.00	128.06290	128.05	0.00
23/07/2010	Spot Bond	7.7200	7.62	104.65206	105.03	0.00
22/07/2010	Spot Bond	7.6150	7.53	105.02603	105.33	0.00
21/07/2010	Spot Bond	7.5300	7.57	105.32640	105.11	0.00
20/07/2010	Spot Bond	7.5700	7.69	105.11077	104.64	0.00
19/07/2010	Spot Bond	7.6900	7.67	104.63533	104.69	0.00
21/07/2010	Spot Bond	2.9900	3.00	108.15422	107.95	0.00
22/07/2010	Spot Bond	3.0150	2.99	107.72585	108.15	0.00
23/07/2010	Spot Bond	3.0150	3.02	107.73466	107.73	0.00
20/07/2010	Spot Bond	3.0000	3.02	107.95272	107.59	0.00
19/07/2010	Spot Bond	3.0200	3.02	107.59463	107.59	0.00
23/07/2010	Spot Bond	8.3050	8.25	102.71843	102.99	0.00
21/07/2010	Spot Bond	8.2100	8.24	103.17786	102.95	0.00
22/07/2010	Spot Bond	8.2500	8.21	102.98753	103.18	0.00
20/07/2010	Spot Bond	8.2400	8.37	102.95030	102.26	0.00
19/07/2010	Spot Bond	8.3650	8.37	102.26467	102.22	0.00
23/07/2010	Spot Bond	8.4350	8.40	98.21495	98.43	0.00
21/07/2010	Spot Bond	8.3500	8.37	98.66846	98.48	0.00
22/07/2010	Spot Bond	8.3950	8.35	98.42661	98.67	0.00
20/07/2010	Spot Bond	8.3700	8.48	98.48482	97.82	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	Spot Bond	8.4800	8.47	97.81953	97.88	0.00
23/07/2010	Spot Bond	7.6000	7.49	99.96072	100.27	0.00
21/07/2010	Spot Bond	7.4000	7.42	100.52156	100.40	0.00
22/07/2010	Spot Bond	7.4900	7.40	100.27044	100.52	0.00
20/07/2010	Spot Bond	7.4200	7.55	100.40157	100.00	0.00
19/07/2010	Spot Bond	7.5450	7.54	100.00460	100.00	0.00
23/07/2010	Spot Bond	8.5800	8.50	91.74909	92.21	0.00
21/07/2010	Spot Bond	8.4550	8.49	92.46615	92.22	0.00
22/07/2010	Spot Bond	8.5000	8.46	92.21286	92.47	0.00
20/07/2010	Spot Bond	8.4850	8.59	92.22077	91.59	0.00
19/07/2010	Spot Bond	8.5850	8.58	91.59329	91.60	0.00
23/07/2010	Spot Bond	8.6600	8.59	89.04538	89.47	0.00
21/07/2010	Spot Bond	8.5500	8.59	89.69809	89.41	0.00
22/07/2010	Spot Bond	8.5900	8.55	89.46547	89.70	0.00
20/07/2010	Spot Bond	8.5850	8.68	89.41488	88.80	0.00
19/07/2010	Spot Bond	8.6800	8.67	88.79625	88.84	0.00
23/07/2010	Spot Bond	8.8200	8.78	76.05575	76.40	0.00
21/07/2010	Spot Bond	8.7650	8.82	76.45877	75.97	0.00
22/07/2010	Spot Bond	8.7750	8.77	76.39659	76.46	0.00
20/07/2010	Spot Bond	8.8200	8.91	75.96612	75.28	0.00
19/07/2010	Spot Bond	8.9050	8.89	75.27814	75.38	0.00
21/07/2010	Spot Bond	3.0500	3.05	94.71425	94.69	0.00
23/07/2010	Spot Bond	3.0500	3.05	94.72992	94.72	0.00
22/07/2010	Spot Bond	3.0500	3.05	94.72209	94.71	0.00
20/07/2010	Spot Bond	3.0500	3.05	94.69075	94.68	0.00
19/07/2010	Spot Bond	3.0500	3.08	94.68292	94.28	0.00
22/07/2010	Spot Bond	2.7500	2.75	98.49149	98.48	0.00
23/07/2010	Spot Bond	2.7500	2.75	98.49892	98.49	0.00
21/07/2010	Spot Bond	2.7500	2.75	98.48405	98.46	0.00
19/07/2010	Spot Bond	2.7500	2.75	98.45434	98.45	0.00
20/07/2010	Spot Bond	2.7500	2.75	98.46177	98.45	0.00
21/07/2010	Spot Bond	3.0200	3.02	97.35294	97.33	0.00
23/07/2010	Spot Bond	3.0200	3.02	97.36906	97.36	0.00
22/07/2010	Spot Bond	3.0200	3.02	97.36099	97.35	0.00
20/07/2010	Spot Bond	3.0200	3.02	97.32876	97.32	0.00
19/07/2010	Spot Bond	3.0200	3.02	97.32069	97.31	0.00
29/07/2010	Spot Bond	15.6790	15.68	89.94513	83.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2010	Spot Bond	15.6790	15.68	89.98274	83.34	0.00
28/07/2010	Spot Bond	15.6790	15.68	89.90755	83.34	0.00
27/07/2010	Spot Bond	15.6790	15.68	89.79490	83.34	0.00
26/07/2010	Spot Bond	15.6790	15.68	89.75739	83.34	0.00
29/07/2010	Spot Bond	7.3600	7.36	105.90207	103.86	0.00
30/07/2010	Spot Bond	7.3600	7.36	105.92331	103.86	0.00
28/07/2010	Spot Bond	7.3600	7.36	105.88085	103.86	0.00
26/07/2010	Spot Bond	7.3600	7.36	105.79601	103.86	0.00
27/07/2010	Spot Bond	7.3600	7.36	105.81720	103.86	0.00
28/07/2010	Spot Bond	6.5200	6.61	112.10810	111.96	0.00
30/07/2010	Spot Bond	6.5300	6.54	112.13647	112.11	0.00
29/07/2010	Spot Bond	6.5400	6.52	112.10614	112.11	0.00
27/07/2010	Spot Bond	6.6050	6.56	111.95718	111.99	0.00
26/07/2010	Spot Bond	6.5600	6.70	111.98638	111.81	0.00
29/07/2010	Spot Bond	7.5900	7.57	129.82913	129.90	0.00
30/07/2010	Spot Bond	7.5800	7.59	129.90348	129.83	0.00
28/07/2010	Spot Bond	7.5700	7.66	129.89911	129.41	0.00
27/07/2010	Spot Bond	7.6550	7.61	129.41137	129.60	0.00
26/07/2010	Spot Bond	7.6100	7.75	129.60143	128.90	0.00
29/07/2010	Spot Bond	8.5300	8.53	118.43124	118.45	0.00
30/07/2010	Spot Bond	8.4400	8.53	119.34846	118.43	0.00
28/07/2010	Spot Bond	8.5250	8.62	118.45341	117.49	0.00
27/07/2010	Spot Bond	8.6150	8.66	117.49113	117.03	0.00
26/07/2010	Spot Bond	8.6600	8.83	117.02706	115.37	0.00
29/07/2010	Spot Bond	1.4200	1.41	114.68954	114.71	0.00
30/07/2010	Spot Bond	1.4200	1.42	114.69397	114.69	0.00
26/07/2010	Spot Bond	1.4400	1.47	114.61114	114.52	0.00
27/07/2010	Spot Bond	1.4400	1.44	114.61564	114.61	0.00
28/07/2010	Spot Bond	1.4100	1.44	114.71312	114.62	0.00
30/07/2010	Spot Bond	2.9700	2.97	128.56892	128.56	0.00
29/07/2010	Spot Bond	2.9700	2.99	128.55856	128.29	0.00
28/07/2010	Spot Bond	2.9900	2.99	128.29401	128.26	0.00
27/07/2010	Spot Bond	2.9900	2.95	128.26280	128.76	0.00
26/07/2010	Spot Bond	2.9500	3.00	128.76182	128.12	0.00
29/07/2010	Spot Bond	7.5250	7.51	105.51559	105.57	0.00
30/07/2010	Spot Bond	7.5100	7.53	105.59355	105.52	0.00
28/07/2010	Spot Bond	7.5050	7.62	105.56993	105.09	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2010	Spot Bond	7.6150	7.58	105.09039	105.20	0.00
26/07/2010	Spot Bond	7.5800	7.72	105.20109	104.65	0.00
29/07/2010	Spot Bond	3.0400	3.11	107.35290	106.14	0.00
30/07/2010	Spot Bond	3.0300	3.04	107.53531	107.35	0.00
26/07/2010	Spot Bond	3.0200	3.02	107.65633	107.73	0.00
27/07/2010	Spot Bond	3.0100	3.02	107.83951	107.66	0.00
28/07/2010	Spot Bond	3.1100	3.01	106.13880	107.84	0.00
29/07/2010	Spot Bond	8.0900	8.07	103.99933	104.11	0.00
30/07/2010	Spot Bond	8.0800	8.09	104.07536	104.00	0.00
28/07/2010	Spot Bond	8.0650	8.19	104.11110	103.40	0.00
26/07/2010	Spot Bond	8.1400	8.31	103.61929	102.72	0.00
27/07/2010	Spot Bond	8.1850	8.14	103.40138	103.62	0.00
29/07/2010	Spot Bond	8.2200	8.20	99.61142	99.71	0.00
30/07/2010	Spot Bond	8.1900	8.22	99.81124	99.61	0.00
28/07/2010	Spot Bond	8.2000	8.30	99.70810	99.08	0.00
26/07/2010	Spot Bond	8.2800	8.44	99.14681	98.21	0.00
27/07/2010	Spot Bond	8.2950	8.28	99.08030	99.15	0.00
29/07/2010	Spot Bond	7.4100	7.39	100.65046	100.69	0.00
30/07/2010	Spot Bond	7.3900	7.41	100.73035	100.65	0.00
28/07/2010	Spot Bond	7.3900	7.50	100.69063	100.30	0.00
26/07/2010	Spot Bond	7.4600	7.60	100.40061	99.96	0.00
27/07/2010	Spot Bond	7.5000	7.46	100.30057	100.40	0.00
29/07/2010	Spot Bond	8.2900	8.26	93.64562	93.84	0.00
30/07/2010	Spot Bond	8.2600	8.29	93.85194	93.65	0.00
28/07/2010	Spot Bond	8.2550	8.35	93.84166	93.22	0.00
26/07/2010	Spot Bond	8.4050	8.58	92.83428	91.75	0.00
27/07/2010	Spot Bond	8.3450	8.41	93.22355	92.83	0.00
29/07/2010	Spot Bond	8.3850	8.35	90.91566	91.12	0.00
30/07/2010	Spot Bond	8.3650	8.39	91.06485	90.92	0.00
28/07/2010	Spot Bond	8.3500	8.45	91.12084	90.45	0.00
26/07/2010	Spot Bond	8.4800	8.66	90.20483	89.05	0.00
27/07/2010	Spot Bond	8.4450	8.48	90.44896	90.20	0.00
29/07/2010	Spot Bond	8.4850	8.49	78.90322	78.84	0.00
30/07/2010	Spot Bond	8.4000	8.49	79.64242	78.90	0.00
28/07/2010	Spot Bond	8.4900	8.59	78.84322	78.00	0.00
26/07/2010	Spot Bond	8.6300	8.82	77.60787	76.06	0.00
27/07/2010	Spot Bond	8.5850	8.63	77.99672	77.61	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2010	Spot Bond	3.0300	3.05	95.03890	94.77	0.00
30/07/2010	Spot Bond	3.0300	3.03	95.04671	95.04	0.00
28/07/2010	Spot Bond	3.0500	3.05	94.76910	94.75	0.00
27/07/2010	Spot Bond	3.0500	3.05	94.74559	94.74	0.00
26/07/2010	Spot Bond	3.0500	3.05	94.73775	94.73	0.00
30/07/2010	Spot Bond	2.7800	2.78	98.37495	98.37	0.00
29/07/2010	Spot Bond	2.7800	2.78	98.36757	98.36	0.00
26/07/2010	Spot Bond	2.7500	2.75	98.50635	98.50	0.00
27/07/2010	Spot Bond	2.7600	2.75	98.45513	98.51	0.00
28/07/2010	Spot Bond	2.7800	2.76	98.36019	98.46	0.00
29/07/2010	Spot Bond	3.0300	3.03	97.32207	97.31	0.00
30/07/2010	Spot Bond	3.0300	3.03	97.33002	97.32	0.00
28/07/2010	Spot Bond	3.0300	3.02	97.31412	97.39	0.00
27/07/2010	Spot Bond	3.0200	3.02	97.38519	97.38	0.00
26/07/2010	Spot Bond	3.0200	3.02	97.37712	97.37	0.00
Grand Total:						0.00