



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For August 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2010	Spot Bond	15.6790	15.68	90.28408	83.34	0.00
03/08/2010	Spot Bond	15.6790	15.68	90.05798	83.34	0.00
04/08/2010	Spot Bond	15.6790	15.68	90.20866	83.34	0.00
05/08/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
02/08/2010	Spot Bond	15.6790	15.68	90.02035	83.34	0.00
05/08/2010	Spot Bond	7.3600	7.36	106.07223	103.86	0.00
06/08/2010	Spot Bond	7.3600	7.36	106.09353	103.86	0.00
03/08/2010	Spot Bond	7.3600	7.36	105.96581	103.86	0.00
04/08/2010	Spot Bond	7.3600	7.36	106.05093	103.86	0.00
02/08/2010	Spot Bond	7.3600	7.36	105.94456	103.86	0.00
06/08/2010	Spot Bond	6.5400	6.58	112.28272	112.22	0.00
04/08/2010	Spot Bond	6.5900	6.56	112.19068	112.15	0.00
05/08/2010	Spot Bond	6.5800	6.59	112.22098	112.19	0.00
03/08/2010	Spot Bond	6.5550	6.54	112.14896	112.15	0.00
02/08/2010	Spot Bond	6.5400	6.53	112.14536	112.14	0.00
05/08/2010	Spot Bond	7.6300	7.64	129.84819	129.77	0.00
06/08/2010	Spot Bond	7.5900	7.63	130.06589	129.85	0.00
03/08/2010	Spot Bond	7.6050	7.59	129.83601	129.88	0.00
04/08/2010	Spot Bond	7.6400	7.61	129.77396	129.84	0.00
02/08/2010	Spot Bond	7.5900	7.58	129.88170	129.90	0.00
05/08/2010	Spot Bond	8.5300	8.51	118.64766	118.82	0.00
06/08/2010	Spot Bond	8.4850	8.53	119.11829	118.65	0.00
04/08/2010	Spot Bond	8.5100	8.45	118.81745	119.30	0.00
03/08/2010	Spot Bond	8.4500	8.45	119.30301	119.28	0.00
02/08/2010	Spot Bond	8.4500	8.44	119.27603	119.35	0.00
06/08/2010	Spot Bond	1.4400	1.44	114.67406	114.67	0.00
04/08/2010	Spot Bond	1.4400	1.44	114.66507	114.65	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2010	Spot Bond	1.4400	1.44	114.66957	114.67	0.00
03/08/2010	Spot Bond	1.4400	1.45	114.64709	114.61	0.00
02/08/2010	Spot Bond	1.4500	1.42	114.61471	114.69	0.00
06/08/2010	Spot Bond	2.9300	2.92	129.16110	129.28	0.00
05/08/2010	Spot Bond	2.9200	2.92	129.27858	129.27	0.00
04/08/2010	Spot Bond	2.9200	2.92	129.26834	129.23	0.00
02/08/2010	Spot Bond	2.9400	2.97	128.96153	128.57	0.00
03/08/2010	Spot Bond	2.9200	2.94	129.22739	128.96	0.00
05/08/2010	Spot Bond	7.5550	7.57	105.57332	105.50	0.00
06/08/2010	Spot Bond	7.5050	7.56	105.78267	105.57	0.00
03/08/2010	Spot Bond	7.5350	7.52	105.54179	105.58	0.00
04/08/2010	Spot Bond	7.5700	7.54	105.49557	105.54	0.00
02/08/2010	Spot Bond	7.5200	7.51	105.57707	105.59	0.00
06/08/2010	Spot Bond	2.9300	2.93	109.36032	109.35	0.00
05/08/2010	Spot Bond	2.9300	2.93	109.35162	109.34	0.00
04/08/2010	Spot Bond	2.9300	2.93	109.34293	109.31	0.00
03/08/2010	Spot Bond	2.9300	2.93	109.30818	109.30	0.00
02/08/2010	Spot Bond	2.9300	3.03	109.29949	107.54	0.00
05/08/2010	Spot Bond	8.1850	8.18	103.67222	103.68	0.00
06/08/2010	Spot Bond	8.1400	8.19	103.93430	103.67	0.00
03/08/2010	Spot Bond	8.1350	8.09	103.82588	104.04	0.00
04/08/2010	Spot Bond	8.1800	8.14	103.67621	103.83	0.00
02/08/2010	Spot Bond	8.0900	8.08	104.04416	104.08	0.00
05/08/2010	Spot Bond	8.2900	8.29	99.37409	99.38	0.00
06/08/2010	Spot Bond	8.2400	8.29	99.69077	99.37	0.00
04/08/2010	Spot Bond	8.2850	8.23	99.38146	99.62	0.00
03/08/2010	Spot Bond	8.2300	8.20	99.61803	99.77	0.00
02/08/2010	Spot Bond	8.2000	8.19	99.77380	99.81	0.00
05/08/2010	Spot Bond	7.4200	7.45	100.77995	100.67	0.00
06/08/2010	Spot Bond	7.3500	7.42	101.00884	100.78	0.00
03/08/2010	Spot Bond	7.4150	7.40	100.69520	100.72	0.00
04/08/2010	Spot Bond	7.4500	7.42	100.67051	100.70	0.00
02/08/2010	Spot Bond	7.4000	7.39	100.72024	100.73	0.00
05/08/2010	Spot Bond	8.3800	8.36	93.25767	93.39	0.00
06/08/2010	Spot Bond	8.3300	8.38	93.58537	93.26	0.00
04/08/2010	Spot Bond	8.3550	8.29	93.39021	93.71	0.00
03/08/2010	Spot Bond	8.2900	8.28	93.70765	93.75	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	Spot Bond	8.2800	8.26	93.74879	93.85	0.00
06/08/2010	Spot Bond	8.4250	8.48	90.84298	90.47	0.00
03/08/2010	Spot Bond	8.4000	8.38	90.88051	90.99	0.00
04/08/2010	Spot Bond	8.4500	8.40	90.64215	90.88	0.00
05/08/2010	Spot Bond	8.4800	8.45	90.47132	90.64	0.00
02/08/2010	Spot Bond	8.3800	8.37	90.98865	91.06	0.00
06/08/2010	Spot Bond	8.4200	8.47	79.61513	79.22	0.00
04/08/2010	Spot Bond	8.4650	8.41	79.19744	79.59	0.00
05/08/2010	Spot Bond	8.4650	8.47	79.21539	79.20	0.00
03/08/2010	Spot Bond	8.4100	8.41	79.59282	79.57	0.00
02/08/2010	Spot Bond	8.4100	8.40	79.57492	79.64	0.00
06/08/2010	Spot Bond	2.9700	2.99	95.89952	95.63	0.00
04/08/2010	Spot Bond	2.9900	3.00	95.61970	95.46	0.00
05/08/2010	Spot Bond	2.9900	2.99	95.62747	95.62	0.00
03/08/2010	Spot Bond	3.0000	3.00	95.45678	95.45	0.00
02/08/2010	Spot Bond	3.0000	3.03	95.44902	95.05	0.00
06/08/2010	Spot Bond	2.7300	2.75	98.72586	98.60	0.00
05/08/2010	Spot Bond	2.7500	2.75	98.60168	98.59	0.00
04/08/2010	Spot Bond	2.7500	2.75	98.59436	98.57	0.00
02/08/2010	Spot Bond	2.7500	2.78	98.55779	98.37	0.00
03/08/2010	Spot Bond	2.7500	2.75	98.56511	98.56	0.00
06/08/2010	Spot Bond	3.0000	3.01	97.67844	97.58	0.00
04/08/2010	Spot Bond	3.0100	3.03	97.56757	97.35	0.00
05/08/2010	Spot Bond	3.0100	3.01	97.57549	97.57	0.00
03/08/2010	Spot Bond	3.0300	3.03	97.34594	97.34	0.00
02/08/2010	Spot Bond	3.0300	3.03	97.33797	97.33	0.00
11/08/2010	Spot Bond	15.6790	15.68	90.43513	83.34	0.00
12/08/2010	Spot Bond	15.6790	15.68	90.47294	83.34	0.00
13/08/2010	Spot Bond	15.6790	15.68	90.51076	83.34	0.00
10/08/2010	Spot Bond	15.6790	15.68	90.32182	83.34	0.00
11/08/2010	Spot Bond	7.3600	7.36	106.17885	103.86	0.00
12/08/2010	Spot Bond	7.3600	7.36	106.20019	103.86	0.00
13/08/2010	Spot Bond	7.3600	7.36	106.22155	103.86	0.00
10/08/2010	Spot Bond	7.3600	7.36	106.11485	103.86	0.00
12/08/2010	Spot Bond	6.3600	6.45	112.56774	112.45	0.00
13/08/2010	Spot Bond	6.3700	6.36	112.57653	112.57	0.00
11/08/2010	Spot Bond	6.4500	6.55	112.45488	112.29	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	Spot Bond	6.5500	6.54	112.29188	112.28	0.00
13/08/2010	Spot Bond	7.4200	7.41	131.03855	131.06	0.00
12/08/2010	Spot Bond	7.4100	7.50	131.06077	130.60	0.00
11/08/2010	Spot Bond	7.5000	7.60	130.60209	130.04	0.00
10/08/2010	Spot Bond	7.6000	7.59	130.04438	130.07	0.00
13/08/2010	Spot Bond	8.2750	8.27	121.38245	121.41	0.00
12/08/2010	Spot Bond	8.2700	8.43	121.40629	119.82	0.00
11/08/2010	Spot Bond	8.4250	8.52	119.82156	118.85	0.00
10/08/2010	Spot Bond	8.5150	8.49	118.84940	119.12	0.00
13/08/2010	Spot Bond	1.4800	1.45	114.59108	114.67	0.00
12/08/2010	Spot Bond	1.4500	1.44	114.66902	114.69	0.00
10/08/2010	Spot Bond	1.4400	1.44	114.67856	114.67	0.00
11/08/2010	Spot Bond	1.4400	1.44	114.69205	114.68	0.00
13/08/2010	Spot Bond	2.9100	2.91	129.47800	129.47	0.00
12/08/2010	Spot Bond	2.9100	2.91	129.46778	129.46	0.00
11/08/2010	Spot Bond	2.9100	2.91	129.45756	129.43	0.00
10/08/2010	Spot Bond	2.9100	2.93	129.42691	129.16	0.00
13/08/2010	Spot Bond	7.3200	7.32	106.60726	106.61	0.00
12/08/2010	Spot Bond	7.3150	7.41	106.60524	106.23	0.00
11/08/2010	Spot Bond	7.4100	7.51	106.22535	105.79	0.00
10/08/2010	Spot Bond	7.5100	7.51	105.78516	105.78	0.00
13/08/2010	Spot Bond	2.8900	2.89	110.12400	110.12	0.00
12/08/2010	Spot Bond	2.8900	2.92	110.11537	109.57	0.00
11/08/2010	Spot Bond	2.9200	2.93	109.57245	109.37	0.00
10/08/2010	Spot Bond	2.9300	2.93	109.36901	109.36	0.00
13/08/2010	Spot Bond	7.9750	7.97	104.95230	104.98	0.00
12/08/2010	Spot Bond	7.9650	8.04	104.98381	104.56	0.00
11/08/2010	Spot Bond	8.0400	8.15	104.55860	103.93	0.00
10/08/2010	Spot Bond	8.1450	8.14	103.93020	103.93	0.00
13/08/2010	Spot Bond	8.0800	8.07	100.77191	100.84	0.00
12/08/2010	Spot Bond	8.0650	8.16	100.83970	100.25	0.00
11/08/2010	Spot Bond	8.1600	8.26	100.25210	99.59	0.00
10/08/2010	Spot Bond	8.2600	8.24	99.59480	99.69	0.00
13/08/2010	Spot Bond	7.1600	7.16	101.69521	101.68	0.00
12/08/2010	Spot Bond	7.1600	7.27	101.67577	101.33	0.00
11/08/2010	Spot Bond	7.2700	7.37	101.32688	100.97	0.00
10/08/2010	Spot Bond	7.3700	7.35	100.96895	101.01	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	Spot Bond	8.1400	8.11	94.88689	95.05	0.00
12/08/2010	Spot Bond	8.1100	8.22	95.05393	94.35	0.00
11/08/2010	Spot Bond	8.2200	8.34	94.34773	93.54	0.00
10/08/2010	Spot Bond	8.3400	8.33	93.54466	93.59	0.00
13/08/2010	Spot Bond	8.2400	8.24	92.15938	92.17	0.00
12/08/2010	Spot Bond	8.2350	8.34	92.17160	91.47	0.00
11/08/2010	Spot Bond	8.3400	8.44	91.47086	90.80	0.00
10/08/2010	Spot Bond	8.4350	8.43	90.79950	90.84	0.00
11/08/2010	Spot Bond	8.4000	8.47	79.85757	79.25	0.00
12/08/2010	Spot Bond	8.2600	8.40	81.08720	79.86	0.00
13/08/2010	Spot Bond	8.2850	8.26	80.88655	81.09	0.00
10/08/2010	Spot Bond	8.4650	8.42	79.25128	79.62	0.00
12/08/2010	Spot Bond	2.9700	2.97	95.93816	95.93	0.00
13/08/2010	Spot Bond	2.9400	2.97	96.34371	95.94	0.00
10/08/2010	Spot Bond	2.9700	2.97	95.90725	95.90	0.00
11/08/2010	Spot Bond	2.9700	2.97	95.93043	95.91	0.00
12/08/2010	Spot Bond	2.7300	2.73	98.76224	98.75	0.00
13/08/2010	Spot Bond	2.7300	2.73	98.76952	98.76	0.00
11/08/2010	Spot Bond	2.7300	2.73	98.75496	98.73	0.00
10/08/2010	Spot Bond	2.7300	2.73	98.73313	98.73	0.00
12/08/2010	Spot Bond	3.0000	3.00	97.71797	97.71	0.00
13/08/2010	Spot Bond	2.9600	3.00	98.10662	97.72	0.00
10/08/2010	Spot Bond	3.0000	3.00	97.68635	97.68	0.00
11/08/2010	Spot Bond	3.0000	3.00	97.71006	97.69	0.00
19/08/2010	Spot Bond	15.6790	15.68	90.73800	83.34	0.00
20/08/2010	Spot Bond	15.6790	15.68	90.77593	83.34	0.00
16/08/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
18/08/2010	Spot Bond	15.6790	15.68	90.70009	83.34	0.00
17/08/2010	Spot Bond	15.6790	15.68	90.58645	83.34	0.00
19/08/2010	Spot Bond	7.3600	7.36	99.85904	103.86	0.00
20/08/2010	Spot Bond	7.3600	7.36	99.87916	103.86	0.00
16/08/2010	Spot Bond	7.3600	7.36	106.24292	103.86	0.00
18/08/2010	Spot Bond	7.3600	7.36	99.83895	103.86	0.00
17/08/2010	Spot Bond	7.3600	7.36	106.26429	103.86	0.00
20/08/2010	Spot Bond	6.2200	6.27	106.37005	106.30	0.00
19/08/2010	Spot Bond	6.2700	6.24	106.30134	106.31	0.00
17/08/2010	Spot Bond	6.2500	6.35	112.73869	112.62	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	Spot Bond	6.2400	6.25	106.31419	112.74	0.00
16/08/2010	Spot Bond	6.3500	6.37	112.61639	112.58	0.00
19/08/2010	Spot Bond	7.3200	7.29	131.67516	131.79	0.00
20/08/2010	Spot Bond	7.2700	7.32	131.94208	131.68	0.00
18/08/2010	Spot Bond	7.2900	7.30	131.79423	131.67	0.00
17/08/2010	Spot Bond	7.3000	7.40	131.66897	131.16	0.00
16/08/2010	Spot Bond	7.4000	7.42	131.16073	131.04	0.00
19/08/2010	Spot Bond	8.0000	8.00	124.37896	124.40	0.00
20/08/2010	Spot Bond	7.9100	8.00	125.35468	124.38	0.00
18/08/2010	Spot Bond	7.9950	8.07	124.40476	123.59	0.00
17/08/2010	Spot Bond	8.0650	8.24	123.59322	121.82	0.00
16/08/2010	Spot Bond	8.2350	8.28	121.81590	121.38	0.00
19/08/2010	Spot Bond	1.4800	1.48	114.61878	114.61	0.00
20/08/2010	Spot Bond	1.4000	1.48	114.84177	114.62	0.00
18/08/2010	Spot Bond	1.4800	1.48	114.61417	114.60	0.00
17/08/2010	Spot Bond	1.4800	1.48	114.60032	114.60	0.00
16/08/2010	Spot Bond	1.4800	1.48	114.59569	114.59	0.00
19/08/2010	Spot Bond	2.8450	2.85	130.37240	130.36	0.00
20/08/2010	Spot Bond	2.7500	2.85	131.61177	130.37	0.00
18/08/2010	Spot Bond	2.8450	2.84	130.36234	130.40	0.00
17/08/2010	Spot Bond	2.8400	2.91	130.39657	129.49	0.00
16/08/2010	Spot Bond	2.9100	2.91	129.48822	129.48	0.00
19/08/2010	Spot Bond	7.2300	7.23	107.07288	107.05	0.00
20/08/2010	Spot Bond	7.1800	7.23	107.28297	107.07	0.00
18/08/2010	Spot Bond	7.2300	7.23	107.05210	107.01	0.00
17/08/2010	Spot Bond	7.2250	7.31	107.00877	106.67	0.00
16/08/2010	Spot Bond	7.3100	7.32	106.66600	106.61	0.00
19/08/2010	Spot Bond	2.8200	2.82	111.43450	111.43	0.00
20/08/2010	Spot Bond	2.7000	2.82	113.64330	111.43	0.00
18/08/2010	Spot Bond	2.8200	2.87	111.42598	110.50	0.00
17/08/2010	Spot Bond	2.8700	2.89	110.49917	110.13	0.00
16/08/2010	Spot Bond	2.8900	2.89	110.13263	110.12	0.00
19/08/2010	Spot Bond	7.8300	7.82	105.86852	105.90	0.00
20/08/2010	Spot Bond	7.7700	7.83	106.21646	105.87	0.00
18/08/2010	Spot Bond	7.8200	7.83	105.90068	105.78	0.00
17/08/2010	Spot Bond	7.8300	7.95	105.78017	105.14	0.00
16/08/2010	Spot Bond	7.9450	7.98	105.13608	104.95	0.00

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19/08/2010	Spot Bond	7.9300	7.93	101.80197	101.78	0.00
20/08/2010	Spot Bond	7.8500	7.93	102.30725	101.80	0.00
18/08/2010	Spot Bond	7.9300	7.94	101.78034	101.69	0.00
17/08/2010	Spot Bond	7.9350	8.06	101.68532	100.91	0.00
16/08/2010	Spot Bond	8.0600	8.08	100.91315	100.77	0.00
19/08/2010	Spot Bond	7.1200	7.11	101.93137	101.96	0.00
20/08/2010	Spot Bond	7.0700	7.12	102.10021	101.93	0.00
18/08/2010	Spot Bond	7.1050	7.10	101.95686	101.93	0.00
17/08/2010	Spot Bond	7.0950	7.18	101.92885	101.65	0.00
16/08/2010	Spot Bond	7.1800	7.16	101.65478	101.70	0.00
19/08/2010	Spot Bond	7.9700	7.95	96.07847	96.22	0.00
20/08/2010	Spot Bond	7.8900	7.97	96.60675	96.08	0.00
18/08/2010	Spot Bond	7.9450	7.98	96.21647	95.93	0.00
17/08/2010	Spot Bond	7.9800	8.12	95.93359	95.03	0.00
16/08/2010	Spot Bond	8.1200	8.14	95.03244	94.89	0.00
19/08/2010	Spot Bond	7.9850	7.97	93.95934	94.04	0.00
20/08/2010	Spot Bond	7.9000	7.99	94.54766	93.96	0.00
18/08/2010	Spot Bond	7.9700	8.06	94.03922	93.38	0.00
17/08/2010	Spot Bond	8.0600	8.22	93.38098	92.31	0.00
16/08/2010	Spot Bond	8.2200	8.24	92.30996	92.16	0.00
20/08/2010	Spot Bond	7.9350	8.03	84.16258	83.32	0.00
19/08/2010	Spot Bond	8.0250	8.00	83.31561	83.53	0.00
16/08/2010	Spot Bond	8.2450	8.29	81.25468	80.89	0.00
17/08/2010	Spot Bond	8.0700	8.25	82.83442	81.25	0.00
18/08/2010	Spot Bond	8.0000	8.07	83.52667	82.83	0.00
19/08/2010	Spot Bond	2.8600	2.86	97.45963	97.45	0.00
20/08/2010	Spot Bond	2.7500	2.86	98.96127	97.46	0.00
17/08/2010	Spot Bond	2.8500	2.94	97.56418	96.35	0.00
18/08/2010	Spot Bond	2.8600	2.85	97.45208	97.56	0.00
16/08/2010	Spot Bond	2.9400	2.94	96.35139	96.34	0.00
19/08/2010	Spot Bond	2.6900	2.69	99.04631	99.04	0.00
20/08/2010	Spot Bond	2.5800	2.69	99.69755	99.05	0.00
17/08/2010	Spot Bond	2.7300	2.73	98.78408	98.78	0.00
18/08/2010	Spot Bond	2.6900	2.73	99.03912	98.78	0.00
16/08/2010	Spot Bond	2.7300	2.73	98.77680	98.77	0.00
20/08/2010	Spot Bond	2.8700	2.94	99.02319	98.34	0.00
19/08/2010	Spot Bond	2.9400	2.94	98.34441	98.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	Spot Bond	2.9400	2.96	98.31321	98.11	0.00
18/08/2010	Spot Bond	2.9400	2.94	98.33661	98.31	0.00
16/08/2010	Spot Bond	2.9600	2.96	98.11445	98.11	0.00
26/08/2010	Spot Bond	15.6790	15.68	91.00384	83.34	0.00
27/08/2010	Spot Bond	15.6790	15.68	91.04188	83.34	0.00
23/08/2010	Spot Bond	15.6790	15.68	90.81387	83.34	0.00
24/08/2010	Spot Bond	15.6790	15.68	90.85184	83.34	0.00
25/08/2010	Spot Bond	15.6790	15.68	90.96582	83.34	0.00
27/08/2010	Spot Bond	7.3600	7.36	102.74006	103.86	0.00
26/08/2010	Spot Bond	7.3600	7.36	100.00000	103.86	0.00
23/08/2010	Spot Bond	7.3600	7.36	99.89928	103.86	0.00
24/08/2010	Spot Bond	7.3600	7.36	99.91940	103.86	0.00
25/08/2010	Spot Bond	7.3600	7.36	99.97984	103.86	0.00
26/08/2010	Spot Bond	6.1200	6.09	106.57662	106.59	0.00
27/08/2010	Spot Bond	6.1100	6.12	106.60438	106.58	0.00
25/08/2010	Spot Bond	6.0900	6.20	106.58935	106.43	0.00
23/08/2010	Spot Bond	6.2700	6.22	106.33702	106.37	0.00
24/08/2010	Spot Bond	6.2000	6.27	106.42572	106.34	0.00
27/08/2010	Spot Bond	7.1800	7.17	132.55545	132.58	0.00
26/08/2010	Spot Bond	7.1700	7.14	132.57841	132.70	0.00
24/08/2010	Spot Bond	7.2500	7.32	132.08983	131.73	0.00
25/08/2010	Spot Bond	7.1400	7.25	132.69836	132.09	0.00
23/08/2010	Spot Bond	7.3200	7.27	131.72662	131.94	0.00
27/08/2010	Spot Bond	7.9450	7.93	125.17071	125.36	0.00
26/08/2010	Spot Bond	7.9250	7.83	125.35538	126.34	0.00
24/08/2010	Spot Bond	7.8700	7.96	125.83301	124.85	0.00
25/08/2010	Spot Bond	7.8300	7.87	126.33982	125.83	0.00
23/08/2010	Spot Bond	7.9600	7.91	124.85273	125.35	0.00
27/08/2010	Spot Bond	1.4500	1.48	114.73693	114.65	0.00
25/08/2010	Spot Bond	1.4500	1.45	114.72787	114.71	0.00
26/08/2010	Spot Bond	1.4800	1.45	114.65111	114.73	0.00
24/08/2010	Spot Bond	1.4500	1.45	114.71429	114.71	0.00
23/08/2010	Spot Bond	1.4500	1.40	114.70976	114.84	0.00
27/08/2010	Spot Bond	2.5400	2.67	134.44540	132.72	0.00
25/08/2010	Spot Bond	2.6600	2.73	132.83759	131.89	0.00
26/08/2010	Spot Bond	2.6700	2.66	132.71582	132.84	0.00
24/08/2010	Spot Bond	2.7300	2.73	131.89194	131.88	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	Spot Bond	2.7300	2.75	131.88217	131.61	0.00
27/08/2010	Spot Bond	7.0400	7.03	107.95804	107.98	0.00
26/08/2010	Spot Bond	7.0300	7.01	107.97565	108.03	0.00
24/08/2010	Spot Bond	7.1500	7.22	107.43799	107.15	0.00
25/08/2010	Spot Bond	7.0100	7.15	108.03140	107.44	0.00
23/08/2010	Spot Bond	7.2200	7.18	107.15225	107.28	0.00
27/08/2010	Spot Bond	2.5000	2.60	117.48970	115.57	0.00
25/08/2010	Spot Bond	2.6000	2.67	115.55976	114.22	0.00
26/08/2010	Spot Bond	2.6000	2.60	115.56791	115.56	0.00
24/08/2010	Spot Bond	2.6700	2.70	114.21850	113.65	0.00
23/08/2010	Spot Bond	2.7000	2.70	113.65163	113.64	0.00
27/08/2010	Spot Bond	7.6800	7.67	106.86073	106.89	0.00
26/08/2010	Spot Bond	7.6700	7.64	106.89350	107.04	0.00
24/08/2010	Spot Bond	7.7500	7.83	106.36930	105.91	0.00
25/08/2010	Spot Bond	7.6400	7.75	107.03589	106.37	0.00
23/08/2010	Spot Bond	7.8300	7.77	105.91273	106.22	0.00
27/08/2010	Spot Bond	7.7800	7.78	102.88293	102.86	0.00
26/08/2010	Spot Bond	7.7800	7.73	102.86148	103.15	0.00
24/08/2010	Spot Bond	7.8300	7.91	102.47161	101.97	0.00
25/08/2010	Spot Bond	7.7300	7.83	103.14508	102.47	0.00
23/08/2010	Spot Bond	7.9100	7.85	101.96585	102.31	0.00
27/08/2010	Spot Bond	6.9300	6.92	102.65306	102.66	0.00
26/08/2010	Spot Bond	6.9200	6.89	102.66401	102.74	0.00
24/08/2010	Spot Bond	7.0400	7.11	102.22844	102.00	0.00
25/08/2010	Spot Bond	6.8900	7.04	102.73501	102.23	0.00
23/08/2010	Spot Bond	7.1100	7.07	101.99998	102.10	0.00
27/08/2010	Spot Bond	7.8600	7.86	96.94015	96.95	0.00
26/08/2010	Spot Bond	7.8550	7.76	96.95175	97.54	0.00
24/08/2010	Spot Bond	7.8300	7.95	97.03043	96.25	0.00
25/08/2010	Spot Bond	7.7600	7.83	97.54029	97.03	0.00
23/08/2010	Spot Bond	7.9500	7.89	96.24591	96.61	0.00
27/08/2010	Spot Bond	7.9200	7.91	94.55392	94.60	0.00
26/08/2010	Spot Bond	7.9100	7.81	94.60081	95.25	0.00
24/08/2010	Spot Bond	7.8750	7.96	94.75564	94.20	0.00
25/08/2010	Spot Bond	7.8100	7.88	95.25394	94.76	0.00
23/08/2010	Spot Bond	7.9550	7.90	94.19955	94.55	0.00
26/08/2010	Spot Bond	7.9050	7.81	84.54932	85.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2010	Spot Bond	7.9200	7.91	84.42740	84.55	0.00
23/08/2010	Spot Bond	7.9850	7.94	83.71825	84.16	0.00
25/08/2010	Spot Bond	7.8100	7.90	85.42595	84.57	0.00
24/08/2010	Spot Bond	7.8950	7.99	84.57117	83.72	0.00
27/08/2010	Spot Bond	2.6000	2.71	101.09287	99.56	0.00
24/08/2010	Spot Bond	2.7200	2.73	99.38816	99.24	0.00
26/08/2010	Spot Bond	2.7100	2.65	99.55526	100.38	0.00
25/08/2010	Spot Bond	2.6500	2.72	100.37939	99.39	0.00
23/08/2010	Spot Bond	2.7300	2.75	99.24321	98.96	0.00
27/08/2010	Spot Bond	2.4500	2.54	100.51137	99.97	0.00
24/08/2010	Spot Bond	2.5800	2.58	99.71144	99.70	0.00
26/08/2010	Spot Bond	2.5400	2.54	99.97406	99.97	0.00
25/08/2010	Spot Bond	2.5400	2.58	99.96720	99.71	0.00
23/08/2010	Spot Bond	2.5800	2.58	99.70449	99.70	0.00
27/08/2010	Spot Bond	2.5700	2.74	102.00859	100.33	0.00
24/08/2010	Spot Bond	2.7500	2.83	100.20059	99.42	0.00
26/08/2010	Spot Bond	2.7400	2.75	100.32781	100.22	0.00
25/08/2010	Spot Bond	2.7500	2.75	100.22291	100.20	0.00
23/08/2010	Spot Bond	2.8300	2.87	99.41656	99.02	0.00
30/08/2010	Spot Bond	15.6790	15.68	91.07994	83.34	0.00
30/08/2010	Spot Bond	7.3600	7.36	102.76021	103.86	0.00
30/08/2010	Spot Bond	6.1700	6.11	106.56223	106.60	0.00
30/08/2010	Spot Bond	7.2250	7.18	132.36373	132.56	0.00
30/08/2010	Spot Bond	8.0250	7.95	124.35757	125.17	0.00
30/08/2010	Spot Bond	1.4500	1.45	114.74146	114.74	0.00
30/08/2010	Spot Bond	2.5400	2.54	134.45467	134.45	0.00
30/08/2010	Spot Bond	7.0800	7.04	107.82671	107.96	0.00
30/08/2010	Spot Bond	2.5000	2.50	117.49767	117.49	0.00
30/08/2010	Spot Bond	7.7250	7.68	106.63725	106.86	0.00
30/08/2010	Spot Bond	7.8300	7.78	102.60072	102.88	0.00
30/08/2010	Spot Bond	6.9550	6.93	102.59736	102.65	0.00
30/08/2010	Spot Bond	7.9200	7.86	96.57884	96.94	0.00
30/08/2010	Spot Bond	7.9750	7.92	94.20695	94.55	0.00
30/08/2010	Spot Bond	8.0000	7.92	83.70587	84.43	0.00
30/08/2010	Spot Bond	2.5800	2.60	101.38120	101.09	0.00
30/08/2010	Spot Bond	2.4500	2.45	100.51802	100.51	0.00
30/08/2010	Spot Bond	2.5700	2.57	102.01566	102.01	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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Grand Total:						0.00
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