



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For November 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2010	Spot Bond	15.6790	15.68	90.20866	83.34	0.00
01/11/2010	Spot Bond	15.6790	15.68	89.98274	83.34	0.00
02/11/2010	Spot Bond	15.6790	15.68	90.02035	83.34	0.00
03/11/2010	Spot Bond	15.6790	15.68	90.13329	83.34	0.00
04/11/2010	Spot Bond	15.6790	15.68	90.17096	83.34	0.00
05/11/2010	Spot Bond	6.2500	6.13	107.73895	107.17	0.00
01/11/2010	Spot Bond	6.2500	6.13	107.62910	107.17	0.00
02/11/2010	Spot Bond	6.2500	6.13	107.64739	107.17	0.00
03/11/2010	Spot Bond	6.2500	6.13	107.70231	107.17	0.00
04/11/2010	Spot Bond	6.2500	6.13	107.72063	107.17	0.00
05/11/2010	Spot Bond	7.3000	7.18	126.98837	126.63	0.00
01/11/2010	Spot Bond	7.3000	7.18	126.83756	126.63	0.00
04/11/2010	Spot Bond	7.3000	7.18	126.96323	126.63	0.00
03/11/2010	Spot Bond	7.3000	7.18	126.93808	126.63	0.00
02/11/2010	Spot Bond	7.3000	7.18	126.86267	126.63	0.00
05/11/2010	Spot Bond	7.9750	7.83	126.73620	127.27	0.00
01/11/2010	Spot Bond	7.9750	7.83	126.57383	127.27	0.00
02/11/2010	Spot Bond	7.9750	7.83	126.60088	127.27	0.00
03/11/2010	Spot Bond	7.9750	7.83	126.68206	127.27	0.00
04/11/2010	Spot Bond	7.9750	7.83	126.70912	127.27	0.00
01/11/2010	Spot Bond	208.5770	208.31	6.56550	5.83	0.00
02/11/2010	Spot Bond	208.5770	208.31	6.59132	5.83	0.00
03/11/2010	Spot Bond	208.5770	208.31	6.66939	5.83	0.00
04/11/2010	Spot Bond	208.5770	208.31	6.69562	5.83	0.00
05/11/2010	Spot Bond	208.5770	208.31	6.72195	5.83	0.00
01/11/2010	Spot Bond	229.5910	229.53	4.48290	3.94	0.00
02/11/2010	Spot Bond	229.5910	229.53	4.50167	3.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	Spot Bond	229.5910	229.53	4.55845	3.94	0.00
04/11/2010	Spot Bond	229.5910	229.53	4.57754	3.94	0.00
05/11/2010	Spot Bond	229.5910	229.53	4.59669	3.94	0.00
05/11/2010	Spot Bond	7.2400	7.12	108.66971	108.35	0.00
01/11/2010	Spot Bond	7.2400	7.12	108.54308	108.35	0.00
04/11/2010	Spot Bond	7.2400	7.12	108.64860	108.35	0.00
03/11/2010	Spot Bond	7.2400	7.12	108.62748	108.35	0.00
02/11/2010	Spot Bond	7.2400	7.12	108.56418	108.35	0.00
02/11/2010	Spot Bond	169.6640	169.34	3.37565	3.04	0.00
01/11/2010	Spot Bond	169.6640	169.34	3.36434	3.04	0.00
03/11/2010	Spot Bond	169.6640	169.34	3.40982	3.04	0.00
04/11/2010	Spot Bond	169.6640	169.34	3.42128	3.04	0.00
05/11/2010	Spot Bond	169.6640	169.34	3.43278	3.04	0.00
05/11/2010	Spot Bond	7.7100	7.59	104.09060	103.94	0.00
01/11/2010	Spot Bond	7.7100	7.59	103.96017	103.94	0.00
04/11/2010	Spot Bond	7.7100	7.59	104.06885	103.94	0.00
03/11/2010	Spot Bond	7.7100	7.59	104.04711	103.94	0.00
02/11/2010	Spot Bond	7.7100	7.59	103.98190	103.94	0.00
05/11/2010	Spot Bond	7.8300	7.71	104.09717	104.02	0.00
01/11/2010	Spot Bond	7.8300	7.71	103.96618	104.02	0.00
02/11/2010	Spot Bond	7.8300	7.71	103.98800	104.02	0.00
03/11/2010	Spot Bond	7.8300	7.71	104.05349	104.02	0.00
04/11/2010	Spot Bond	7.8300	7.71	104.07533	104.02	0.00
05/11/2010	Spot Bond	7.0300	6.93	103.70848	103.28	0.00
01/11/2010	Spot Bond	7.0300	6.93	103.59172	103.28	0.00
04/11/2010	Spot Bond	7.0300	6.93	103.68901	103.28	0.00
03/11/2010	Spot Bond	7.0300	6.93	103.66954	103.28	0.00
02/11/2010	Spot Bond	7.0300	6.93	103.61117	103.28	0.00
05/11/2010	Spot Bond	7.9400	7.80	97.87055	97.99	0.00
01/11/2010	Spot Bond	7.9400	7.80	97.74637	97.99	0.00
02/11/2010	Spot Bond	7.9400	7.80	97.76706	97.99	0.00
04/11/2010	Spot Bond	7.9400	7.80	97.84983	97.99	0.00
03/11/2010	Spot Bond	7.9400	7.80	97.82913	97.99	0.00
05/11/2010	Spot Bond	7.9700	7.84	92.23879	92.38	0.00
01/11/2010	Spot Bond	7.9700	7.84	92.12004	92.38	0.00
02/11/2010	Spot Bond	7.9700	7.84	92.13982	92.38	0.00
04/11/2010	Spot Bond	7.9700	7.84	92.21899	92.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	Spot Bond	7.9700	7.84	92.19918	92.38	0.00
05/11/2010	Spot Bond	7.9550	7.81	82.21828	82.93	0.00
01/11/2010	Spot Bond	7.9550	7.81	82.11264	82.93	0.00
04/11/2010	Spot Bond	7.9550	7.81	82.20066	82.93	0.00
03/11/2010	Spot Bond	7.9550	7.81	82.18305	82.93	0.00
02/11/2010	Spot Bond	7.9550	7.81	82.13023	82.93	0.00
01/11/2010	Spot Bond	125.0410	125.01	2.28287	2.10	0.00
02/11/2010	Spot Bond	125.0410	125.01	2.28897	2.10	0.00
04/11/2010	Spot Bond	125.0410	125.01	2.31353	2.10	0.00
05/11/2010	Spot Bond	125.0410	125.01	2.31971	2.10	0.00
03/11/2010	Spot Bond	125.0410	125.01	2.30737	2.10	0.00
02/11/2010	Spot Bond	101.8460	101.82	3.62445	3.38	0.00
01/11/2010	Spot Bond	101.8460	101.82	3.61635	3.38	0.00
03/11/2010	Spot Bond	101.8460	101.82	3.64886	3.38	0.00
05/11/2010	Spot Bond	101.8460	101.82	3.66522	3.38	0.00
04/11/2010	Spot Bond	101.8460	101.82	3.65703	3.38	0.00
01/11/2010	Spot Bond	2.6200	2.62	101.97370	101.75	0.00
02/11/2010	Spot Bond	2.6200	2.62	101.98091	101.75	0.00
05/11/2010	Spot Bond	2.6200	2.62	102.01698	101.75	0.00
04/11/2010	Spot Bond	2.6200	2.62	102.00977	101.75	0.00
03/11/2010	Spot Bond	2.6200	2.62	102.00255	101.75	0.00
08/11/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
09/11/2010	Spot Bond	15.6790	15.68	90.28408	83.34	0.00
10/11/2010	Spot Bond	15.6790	15.68	90.39735	83.34	0.00
12/11/2010	Spot Bond	15.6790	15.68	90.47294	83.34	0.00
11/11/2010	Spot Bond	15.6790	15.68	90.43513	83.34	0.00
08/11/2010	Spot Bond	6.2500	6.13	107.75726	107.17	0.00
09/11/2010	Spot Bond	6.2500	6.13	107.77558	107.17	0.00
12/11/2010	Spot Bond	6.2500	6.13	107.86723	107.17	0.00
10/11/2010	Spot Bond	6.2500	6.13	107.83057	107.17	0.00
11/11/2010	Spot Bond	6.2500	6.13	107.84890	107.17	0.00
09/11/2010	Spot Bond	7.3000	7.18	127.03869	126.63	0.00
08/11/2010	Spot Bond	7.3000	7.18	127.01353	126.63	0.00
11/11/2010	Spot Bond	7.3000	7.18	127.13937	126.63	0.00
12/11/2010	Spot Bond	7.3000	7.18	127.16456	126.63	0.00
10/11/2010	Spot Bond	7.3000	7.18	127.11419	126.63	0.00
09/11/2010	Spot Bond	7.9750	7.83	126.79037	127.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	Spot Bond	7.9750	7.83	126.76328	127.27	0.00
11/11/2010	Spot Bond	7.9750	7.83	126.89877	127.27	0.00
12/11/2010	Spot Bond	7.9750	7.83	126.92589	127.27	0.00
10/11/2010	Spot Bond	7.9750	7.83	126.87167	127.27	0.00
09/11/2010	Spot Bond	208.5770	208.31	6.77493	5.83	0.00
10/11/2010	Spot Bond	208.5770	208.31	6.85518	5.83	0.00
08/11/2010	Spot Bond	208.5770	208.31	6.74839	5.83	0.00
11/11/2010	Spot Bond	208.5770	208.31	6.88213	5.83	0.00
12/11/2010	Spot Bond	208.5770	208.31	6.90921	5.83	0.00
09/11/2010	Spot Bond	229.5910	229.53	4.63526	3.94	0.00
10/11/2010	Spot Bond	229.5910	229.53	4.69373	3.94	0.00
08/11/2010	Spot Bond	229.5910	229.53	4.61594	3.94	0.00
12/11/2010	Spot Bond	229.5910	229.53	4.73310	3.94	0.00
11/11/2010	Spot Bond	229.5910	229.53	4.71338	3.94	0.00
09/11/2010	Spot Bond	7.2400	7.12	108.71195	108.35	0.00
08/11/2010	Spot Bond	7.2400	7.12	108.69083	108.35	0.00
11/11/2010	Spot Bond	7.2400	7.12	108.79649	108.35	0.00
12/11/2010	Spot Bond	7.2400	7.12	108.81763	108.35	0.00
10/11/2010	Spot Bond	7.2400	7.12	108.77534	108.35	0.00
08/11/2010	Spot Bond	169.6640	169.34	3.44432	3.04	0.00
09/11/2010	Spot Bond	169.6640	169.34	3.45590	3.04	0.00
10/11/2010	Spot Bond	169.6640	169.34	3.49088	3.04	0.00
11/11/2010	Spot Bond	169.6640	169.34	3.50262	3.04	0.00
12/11/2010	Spot Bond	169.6640	169.34	3.51439	3.04	0.00
09/11/2010	Spot Bond	7.7100	7.59	104.13412	103.94	0.00
08/11/2010	Spot Bond	7.7100	7.59	104.11236	103.94	0.00
10/11/2010	Spot Bond	7.7100	7.59	104.19943	103.94	0.00
11/11/2010	Spot Bond	7.7100	7.59	104.22120	103.94	0.00
12/11/2010	Spot Bond	7.7100	7.59	104.24298	103.94	0.00
09/11/2010	Spot Bond	7.8300	7.71	104.14087	104.02	0.00
08/11/2010	Spot Bond	7.8300	7.71	104.11902	104.02	0.00
10/11/2010	Spot Bond	7.8300	7.71	104.20646	104.02	0.00
12/11/2010	Spot Bond	7.8300	7.71	104.25020	104.02	0.00
11/11/2010	Spot Bond	7.8300	7.71	104.22833	104.02	0.00
09/11/2010	Spot Bond	7.0300	6.93	103.74743	103.28	0.00
08/11/2010	Spot Bond	7.0300	6.93	103.72796	103.28	0.00
10/11/2010	Spot Bond	7.0300	6.93	103.80589	103.28	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	Spot Bond	7.0300	6.93	103.84487	103.28	0.00
11/11/2010	Spot Bond	7.0300	6.93	103.82538	103.28	0.00
09/11/2010	Spot Bond	7.9400	7.80	97.91197	97.99	0.00
08/11/2010	Spot Bond	7.9400	7.80	97.89125	97.99	0.00
10/11/2010	Spot Bond	7.9400	7.80	97.97414	97.99	0.00
12/11/2010	Spot Bond	7.9400	7.80	98.01561	97.99	0.00
11/11/2010	Spot Bond	7.9400	7.80	97.99487	97.99	0.00
09/11/2010	Spot Bond	7.9700	7.84	92.27841	92.38	0.00
08/11/2010	Spot Bond	7.9700	7.84	92.25859	92.38	0.00
10/11/2010	Spot Bond	7.9700	7.84	92.33786	92.38	0.00
12/11/2010	Spot Bond	7.9700	7.84	92.37752	92.38	0.00
11/11/2010	Spot Bond	7.9700	7.84	92.35769	92.38	0.00
09/11/2010	Spot Bond	7.9550	7.81	82.25353	82.93	0.00
08/11/2010	Spot Bond	7.9550	7.81	82.23591	82.93	0.00
10/11/2010	Spot Bond	7.9550	7.81	82.30643	82.93	0.00
11/11/2010	Spot Bond	7.9550	7.81	82.32407	82.93	0.00
12/11/2010	Spot Bond	7.9550	7.81	82.34172	82.93	0.00
08/11/2010	Spot Bond	125.0410	125.01	2.32591	2.10	0.00
09/11/2010	Spot Bond	125.0410	125.01	2.33212	2.10	0.00
10/11/2010	Spot Bond	125.0410	125.01	2.35087	2.10	0.00
12/11/2010	Spot Bond	125.0410	125.01	2.36345	2.10	0.00
11/11/2010	Spot Bond	125.0410	125.01	2.35714	2.10	0.00
10/11/2010	Spot Bond	101.8460	101.82	3.70645	3.38	0.00
09/11/2010	Spot Bond	101.8460	101.82	3.68166	3.38	0.00
08/11/2010	Spot Bond	101.8460	101.82	3.67343	3.38	0.00
12/11/2010	Spot Bond	101.8460	101.82	3.72307	3.38	0.00
11/11/2010	Spot Bond	101.8460	101.82	3.71475	3.38	0.00
08/11/2010	Spot Bond	2.6200	2.62	102.02421	101.75	0.00
10/11/2010	Spot Bond	2.6200	2.62	102.05307	101.75	0.00
09/11/2010	Spot Bond	2.6200	2.62	102.03142	101.75	0.00
12/11/2010	Spot Bond	2.6200	2.62	102.06751	101.75	0.00
11/11/2010	Spot Bond	2.6200	2.62	102.06029	101.75	0.00
16/11/2010	Spot Bond	15.6790	15.68	90.54859	83.34	0.00
17/11/2010	Spot Bond	15.6790	15.68	90.66219	83.34	0.00
18/11/2010	Spot Bond	15.6790	15.68	90.70009	83.34	0.00
19/11/2010	Spot Bond	15.6790	15.68	90.73800	83.34	0.00
15/11/2010	Spot Bond	15.6790	15.68	90.51076	83.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2010	Spot Bond	6.2500	6.13	107.90392	107.17	0.00
18/11/2010	Spot Bond	6.2500	6.13	107.97732	107.17	0.00
17/11/2010	Spot Bond	6.2500	6.13	107.95896	107.17	0.00
19/11/2010	Spot Bond	6.2500	6.13	107.99568	107.17	0.00
15/11/2010	Spot Bond	6.2500	6.13	107.88558	107.17	0.00
16/11/2010	Spot Bond	7.3000	7.18	127.21494	126.63	0.00
18/11/2010	Spot Bond	7.3000	7.18	127.31576	126.63	0.00
17/11/2010	Spot Bond	7.3000	7.18	127.29056	126.63	0.00
19/11/2010	Spot Bond	7.3000	7.18	127.34099	126.63	0.00
15/11/2010	Spot Bond	7.3000	7.18	127.18974	126.63	0.00
16/11/2010	Spot Bond	7.9750	7.83	126.98015	127.27	0.00
18/11/2010	Spot Bond	7.9750	7.83	127.08871	127.27	0.00
17/11/2010	Spot Bond	7.9750	7.83	127.06157	127.27	0.00
19/11/2010	Spot Bond	7.9750	7.83	127.11587	127.27	0.00
15/11/2010	Spot Bond	7.9750	7.83	126.95302	127.27	0.00
18/11/2010	Spot Bond	208.5770	208.31	7.07385	5.83	0.00
17/11/2010	Spot Bond	208.5770	208.31	7.04613	5.83	0.00
19/11/2010	Spot Bond	208.5770	208.31	7.10167	5.83	0.00
16/11/2010	Spot Bond	208.5770	208.31	6.96365	5.83	0.00
15/11/2010	Spot Bond	208.5770	208.31	6.93638	5.83	0.00
16/11/2010	Spot Bond	229.5910	229.53	4.77282	3.94	0.00
19/11/2010	Spot Bond	229.5910	229.53	4.87356	3.94	0.00
17/11/2010	Spot Bond	229.5910	229.53	4.83301	3.94	0.00
18/11/2010	Spot Bond	229.5910	229.53	4.85325	3.94	0.00
15/11/2010	Spot Bond	229.5910	229.53	4.75292	3.94	0.00
16/11/2010	Spot Bond	7.2400	7.12	108.85992	108.35	0.00
18/11/2010	Spot Bond	7.2400	7.12	108.94457	108.35	0.00
17/11/2010	Spot Bond	7.2400	7.12	108.92340	108.35	0.00
19/11/2010	Spot Bond	7.2400	7.12	108.96575	108.35	0.00
15/11/2010	Spot Bond	7.2400	7.12	108.83877	108.35	0.00
18/11/2010	Spot Bond	169.6640	169.34	3.58590	3.04	0.00
17/11/2010	Spot Bond	169.6640	169.34	3.57388	3.04	0.00
19/11/2010	Spot Bond	169.6640	169.34	3.59795	3.04	0.00
16/11/2010	Spot Bond	169.6640	169.34	3.53807	3.04	0.00
15/11/2010	Spot Bond	169.6640	169.34	3.52621	3.04	0.00
17/11/2010	Spot Bond	7.7100	7.59	104.35197	103.94	0.00
18/11/2010	Spot Bond	7.7100	7.59	104.37378	103.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2010	Spot Bond	7.7100	7.59	104.28657	103.94	0.00
19/11/2010	Spot Bond	7.7100	7.59	104.39559	103.94	0.00
15/11/2010	Spot Bond	7.7100	7.59	104.26478	103.94	0.00
17/11/2010	Spot Bond	7.8300	7.71	104.35964	104.02	0.00
18/11/2010	Spot Bond	7.8300	7.71	104.38155	104.02	0.00
16/11/2010	Spot Bond	7.8300	7.71	104.29396	104.02	0.00
19/11/2010	Spot Bond	7.8300	7.71	104.40345	104.02	0.00
15/11/2010	Spot Bond	7.8300	7.71	104.27208	104.02	0.00
17/11/2010	Spot Bond	7.0300	6.93	103.94240	103.28	0.00
18/11/2010	Spot Bond	7.0300	6.93	103.96192	103.28	0.00
16/11/2010	Spot Bond	7.0300	6.93	103.88387	103.28	0.00
19/11/2010	Spot Bond	7.0300	6.93	103.98144	103.28	0.00
15/11/2010	Spot Bond	7.0300	6.93	103.86437	103.28	0.00
17/11/2010	Spot Bond	7.9400	7.80	98.11935	97.99	0.00
18/11/2010	Spot Bond	7.9400	7.80	98.14011	97.99	0.00
16/11/2010	Spot Bond	7.9400	7.80	98.05709	97.99	0.00
19/11/2010	Spot Bond	7.9400	7.80	98.16089	97.99	0.00
15/11/2010	Spot Bond	7.9400	7.80	98.03635	97.99	0.00
17/11/2010	Spot Bond	7.9700	7.84	92.47675	92.38	0.00
18/11/2010	Spot Bond	7.9700	7.84	92.49660	92.38	0.00
16/11/2010	Spot Bond	7.9700	7.84	92.41720	92.38	0.00
19/11/2010	Spot Bond	7.9700	7.84	92.51646	92.38	0.00
15/11/2010	Spot Bond	7.9700	7.84	92.39735	92.38	0.00
17/11/2010	Spot Bond	7.9550	7.81	82.42999	82.93	0.00
18/11/2010	Spot Bond	7.9550	7.81	82.44767	82.93	0.00
16/11/2010	Spot Bond	7.9550	7.81	82.37701	82.93	0.00
19/11/2010	Spot Bond	7.9550	7.81	82.46534	82.93	0.00
15/11/2010	Spot Bond	7.9550	7.81	82.35937	82.93	0.00
16/11/2010	Spot Bond	125.0410	125.01	2.37609	2.10	0.00
19/11/2010	Spot Bond	125.0410	125.01	2.40801	2.10	0.00
18/11/2010	Spot Bond	125.0410	125.01	2.40159	2.10	0.00
17/11/2010	Spot Bond	125.0410	125.01	2.39519	2.10	0.00
15/11/2010	Spot Bond	125.0410	125.01	2.36976	2.10	0.00
16/11/2010	Spot Bond	101.8460	101.82	3.73976	3.38	0.00
19/11/2010	Spot Bond	101.8460	101.82	3.78182	3.38	0.00
18/11/2010	Spot Bond	101.8460	101.82	3.77337	3.38	0.00
17/11/2010	Spot Bond	101.8460	101.82	3.76494	3.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	Spot Bond	101.8460	101.82	3.73140	3.38	0.00
16/11/2010	Spot Bond	2.6200	2.62	102.08195	101.75	0.00
19/11/2010	Spot Bond	2.6200	2.62	102.11806	101.75	0.00
18/11/2010	Spot Bond	2.6200	2.62	102.11084	101.75	0.00
17/11/2010	Spot Bond	2.6200	2.62	102.10361	101.75	0.00
15/11/2010	Spot Bond	2.6200	2.62	102.07473	101.75	0.00
24/11/2010	Spot Bond	15.6790	15.68	90.92780	83.34	0.00
25/11/2010	Spot Bond	15.6790	15.68	90.96582	83.34	0.00
26/11/2010	Spot Bond	15.6790	15.68	91.00384	83.34	0.00
22/11/2010	Spot Bond	15.6790	15.68	90.77593	83.34	0.00
23/11/2010	Spot Bond	15.6790	15.68	90.81387	83.34	0.00
26/11/2010	Spot Bond	5.9900	5.78	108.31983	108.46	0.00
25/11/2010	Spot Bond	5.7800	6.25	108.46116	108.09	0.00
24/11/2010	Spot Bond	6.2500	6.13	108.08752	107.17	0.00
22/11/2010	Spot Bond	6.2500	6.13	108.01404	107.17	0.00
23/11/2010	Spot Bond	6.2500	6.13	108.03241	107.17	0.00
26/11/2010	Spot Bond	7.4200	7.21	126.96947	127.91	0.00
25/11/2010	Spot Bond	7.2100	7.30	127.90580	127.47	0.00
24/11/2010	Spot Bond	7.3000	7.18	127.46716	126.63	0.00
23/11/2010	Spot Bond	7.3000	7.18	127.39144	126.63	0.00
22/11/2010	Spot Bond	7.3000	7.18	127.36621	126.63	0.00
26/11/2010	Spot Bond	8.4450	8.29	122.55069	124.06	0.00
25/11/2010	Spot Bond	8.2900	7.98	124.06118	127.25	0.00
24/11/2010	Spot Bond	7.9750	7.83	127.25175	127.27	0.00
23/11/2010	Spot Bond	7.9750	7.83	127.17021	127.27	0.00
22/11/2010	Spot Bond	7.9750	7.83	127.14304	127.27	0.00
25/11/2010	Spot Bond	211.0286	208.58	7.14011	7.24	0.00
26/11/2010	Spot Bond	210.8127	211.03	7.17980	7.14	0.00
22/11/2010	Spot Bond	208.5770	208.31	7.12959	5.83	0.00
23/11/2010	Spot Bond	208.5770	208.31	7.15764	5.83	0.00
24/11/2010	Spot Bond	208.5770	208.31	7.24242	5.83	0.00
26/11/2010	Spot Bond	227.4652	228.09	2.35848	2.34	0.00
25/11/2010	Spot Bond	228.0941	229.59	2.34210	2.32	0.00
24/11/2010	Spot Bond	229.5910	229.53	2.31682	3.94	0.00
23/11/2010	Spot Bond	229.5910	229.53	4.91445	3.94	0.00
22/11/2010	Spot Bond	229.5910	229.53	4.89396	3.94	0.00
26/11/2010	Spot Bond	7.2000	6.99	109.25702	109.99	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	Spot Bond	6.9900	7.24	109.99088	109.07	0.00
24/11/2010	Spot Bond	7.2400	7.12	109.07166	108.35	0.00
23/11/2010	Spot Bond	7.2400	7.12	109.00810	108.35	0.00
22/11/2010	Spot Bond	7.2400	7.12	108.98692	108.35	0.00
25/11/2010	Spot Bond	2.5500	169.66	115.53211	1.98	0.00
26/11/2010	Spot Bond	2.6200	2.55	114.22178	115.53	0.00
22/11/2010	Spot Bond	169.6640	169.34	3.61005	3.04	0.00
23/11/2010	Spot Bond	169.6640	169.34	3.62218	3.04	0.00
24/11/2010	Spot Bond	169.6640	169.34	1.97955	3.04	0.00
24/11/2010	Spot Bond	7.7100	7.59	104.50474	103.94	0.00
25/11/2010	Spot Bond	7.8700	7.71	103.68235	104.50	0.00
26/11/2010	Spot Bond	8.0900	7.87	102.55809	103.68	0.00
22/11/2010	Spot Bond	7.7100	7.59	104.41740	103.94	0.00
23/11/2010	Spot Bond	7.7100	7.59	104.43924	103.94	0.00
24/11/2010	Spot Bond	7.8300	7.71	104.51306	104.02	0.00
25/11/2010	Spot Bond	8.0300	7.83	103.35745	104.51	0.00
26/11/2010	Spot Bond	8.2400	8.03	102.16224	103.36	0.00
22/11/2010	Spot Bond	7.8300	7.71	104.42537	104.02	0.00
23/11/2010	Spot Bond	7.8300	7.71	104.44728	104.02	0.00
24/11/2010	Spot Bond	7.0300	6.93	104.07910	103.28	0.00
25/11/2010	Spot Bond	6.6800	7.03	105.07960	104.08	0.00
26/11/2010	Spot Bond	6.8550	6.68	104.60682	105.08	0.00
22/11/2010	Spot Bond	7.0300	6.93	104.00097	103.28	0.00
23/11/2010	Spot Bond	7.0300	6.93	104.02049	103.28	0.00
24/11/2010	Spot Bond	7.9400	7.80	98.26479	97.99	0.00
25/11/2010	Spot Bond	8.1150	7.94	97.20400	98.26	0.00
26/11/2010	Spot Bond	8.3100	8.12	96.03836	97.20	0.00
22/11/2010	Spot Bond	7.9400	7.80	98.18166	97.99	0.00
23/11/2010	Spot Bond	7.9400	7.80	98.20243	97.99	0.00
24/11/2010	Spot Bond	7.9700	7.84	92.61584	92.38	0.00
25/11/2010	Spot Bond	8.1800	7.97	91.26982	92.62	0.00
26/11/2010	Spot Bond	8.3850	8.18	89.98199	91.27	0.00
22/11/2010	Spot Bond	7.9700	7.84	92.53633	92.38	0.00
23/11/2010	Spot Bond	7.9700	7.84	92.55620	92.38	0.00
24/11/2010	Spot Bond	7.9550	7.81	82.55375	82.93	0.00
25/11/2010	Spot Bond	8.3300	7.96	79.22220	82.55	0.00
26/11/2010	Spot Bond	8.4900	8.33	77.87727	79.22	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	Spot Bond	7.9550	7.81	82.48301	82.93	0.00
23/11/2010	Spot Bond	7.9550	7.81	82.50069	82.93	0.00
26/11/2010	Spot Bond	125.9972	127.74	2.43722	2.40	0.00
25/11/2010	Spot Bond	127.7392	125.04	2.40183	2.44	0.00
24/11/2010	Spot Bond	125.0410	125.01	2.44035	2.10	0.00
23/11/2010	Spot Bond	125.0410	125.01	2.42089	2.10	0.00
22/11/2010	Spot Bond	125.0410	125.01	2.41444	2.10	0.00
26/11/2010	Spot Bond	2.1200	2.12	103.01964	103.01	0.00
25/11/2010	Spot Bond	2.1200	101.85	103.01373	3.82	0.00
24/11/2010	Spot Bond	101.8460	101.82	3.82436	3.38	0.00
23/11/2010	Spot Bond	101.8460	101.82	3.79878	3.38	0.00
22/11/2010	Spot Bond	101.8460	101.82	3.79029	3.38	0.00
26/11/2010	Spot Bond	2.6250	2.63	102.12017	102.11	0.00
25/11/2010	Spot Bond	2.6250	2.62	102.11293	102.15	0.00
24/11/2010	Spot Bond	2.6200	2.62	102.15418	101.75	0.00
23/11/2010	Spot Bond	2.6200	2.62	102.13251	101.75	0.00
22/11/2010	Spot Bond	2.6200	2.62	102.12529	101.75	0.00
26/11/2010	Spot Bond	8.0000	8.00	91.81573	8.00	0.00
25/11/2010	Spot Bond	8.0000	8.00	91.79584	8.00	0.00
24/11/2010	Spot Bond	8.0000	8.00	91.77595	8.00	0.00
23/11/2010	Spot Bond	8.0000	8.00	91.71631	8.00	0.00
22/11/2010	Spot Bond	8.0000	8.00	91.69644	8.00	0.00
29/11/2010	Spot Bond	15.6790	15.68	91.04188	83.34	0.00
29/11/2010	Spot Bond	6.0900	5.99	108.26249	108.32	0.00
29/11/2010	Spot Bond	7.5200	7.42	126.54079	126.97	0.00
29/11/2010	Spot Bond	8.5150	8.45	121.89338	122.55	0.00
29/11/2010	Spot Bond	210.8265	210.81	7.20753	7.18	0.00
29/11/2010	Spot Bond	227.4878	227.47	2.36805	2.36	0.00
29/11/2010	Spot Bond	7.2750	7.20	109.01045	109.26	0.00
29/11/2010	Spot Bond	2.6200	2.62	114.22990	114.22	0.00
29/11/2010	Spot Bond	8.2000	8.09	102.01359	102.56	0.00
29/11/2010	Spot Bond	8.3600	8.24	101.49771	102.16	0.00
29/11/2010	Spot Bond	6.9350	6.86	104.40243	104.61	0.00
29/11/2010	Spot Bond	8.3900	8.31	95.57837	96.04	0.00
29/11/2010	Spot Bond	8.4300	8.39	89.71852	89.98	0.00
29/11/2010	Spot Bond	8.5600	8.49	77.31084	77.88	0.00
29/11/2010	Spot Bond	126.0098	126.00	2.44357	2.44	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	Spot Bond	2.1500	2.12	102.85110	103.02	0.00
29/11/2010	Spot Bond	2.6250	2.63	102.12741	102.12	0.00
29/11/2010	Spot Bond	8.0000	8.00	91.83563	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>