



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

For December 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	Spot Bond	15.6790	15.68	91.19421	83.34	0.00
02/12/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
03/12/2010	Spot Bond	15.6790	15.68	91.27046	83.34	0.00
01/12/2010	Spot Bond	6.1750	6.03	108.27153	108.33	0.00
02/12/2010	Spot Bond	6.2250	6.18	108.25299	108.27	0.00
03/12/2010	Spot Bond	6.3350	6.23	108.19088	108.25	0.00
01/12/2010	Spot Bond	7.3500	7.46	127.41585	126.84	0.00
02/12/2010	Spot Bond	7.4000	7.35	127.21374	127.42	0.00
03/12/2010	Spot Bond	7.3200	7.40	127.60335	127.21	0.00
01/12/2010	Spot Bond	8.3500	8.43	123.62797	122.75	0.00
02/12/2010	Spot Bond	8.3900	8.35	123.25906	123.63	0.00
03/12/2010	Spot Bond	8.3200	8.39	123.98190	123.26	0.00
03/12/2010	Spot Bond	211.0007	210.99	7.37130	7.34	0.00
02/12/2010	Spot Bond	210.9870	210.97	7.34291	7.31	0.00
01/12/2010	Spot Bond	210.9732	210.93	7.31465	7.23	0.00
01/12/2010	Spot Bond	226.0160	225.95	2.42342	2.39	0.00
02/12/2010	Spot Bond	226.0388	226.02	2.43321	2.42	0.00
03/12/2010	Spot Bond	226.2841	226.04	2.44070	2.43	0.00
01/12/2010	Spot Bond	7.0800	7.20	109.79167	109.30	0.00
02/12/2010	Spot Bond	7.1300	7.08	109.63364	109.79	0.00
03/12/2010	Spot Bond	7.0600	7.13	109.90504	109.63	0.00
03/12/2010	Spot Bond	2.7000	2.70	112.79597	112.79	0.00
02/12/2010	Spot Bond	2.7000	2.70	112.78767	112.78	0.00
01/12/2010	Spot Bond	2.7000	2.67	112.77940	113.31	0.00
03/12/2010	Spot Bond	7.9400	8.05	103.49366	102.90	0.00
01/12/2010	Spot Bond	8.0000	8.12	103.13679	102.45	0.00
02/12/2010	Spot Bond	8.0500	8.00	102.89984	103.14	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	Spot Bond	8.0800	8.17	103.24440	102.70	0.00
01/12/2010	Spot Bond	8.1300	8.25	102.90956	102.15	0.00
02/12/2010	Spot Bond	8.1700	8.13	102.70068	102.91	0.00
03/12/2010	Spot Bond	6.7250	6.78	105.10385	104.95	0.00
01/12/2010	Spot Bond	6.7300	6.85	105.05206	104.66	0.00
02/12/2010	Spot Bond	6.7750	6.73	104.94511	105.05	0.00
03/12/2010	Spot Bond	8.1250	8.22	97.31100	96.71	0.00
01/12/2010	Spot Bond	8.1800	8.31	96.93286	96.08	0.00
02/12/2010	Spot Bond	8.2200	8.18	96.71061	96.93	0.00
03/12/2010	Spot Bond	8.2000	8.29	91.30223	90.71	0.00
01/12/2010	Spot Bond	8.2400	8.33	91.00544	90.37	0.00
02/12/2010	Spot Bond	8.2900	8.24	90.70640	91.01	0.00
03/12/2010	Spot Bond	8.3550	8.44	79.14899	78.45	0.00
01/12/2010	Spot Bond	8.3900	8.48	78.81337	78.04	0.00
02/12/2010	Spot Bond	8.4350	8.39	78.44813	78.81	0.00
02/12/2010	Spot Bond	125.5524	125.54	2.48430	2.48	0.00
03/12/2010	Spot Bond	125.5651	125.55	2.49075	2.48	0.00
01/12/2010	Spot Bond	125.5397	125.50	2.47788	2.46	0.00
02/12/2010	Spot Bond	2.1900	2.19	102.64941	102.64	0.00
03/12/2010	Spot Bond	2.2500	2.19	102.30938	102.65	0.00
01/12/2010	Spot Bond	2.1900	2.19	102.64333	102.63	0.00
02/12/2010	Spot Bond	2.6700	2.67	101.72914	101.72	0.00
03/12/2010	Spot Bond	2.7000	2.67	101.44808	101.73	0.00
01/12/2010	Spot Bond	2.6700	2.67	101.72180	101.70	0.00
02/12/2010	Spot Bond	8.0000	8.00	91.93518	8.00	0.00
03/12/2010	Spot Bond	8.0000	8.00	91.95511	8.00	0.00
01/12/2010	Spot Bond	8.0000	8.00	91.91526	8.00	0.00
09/12/2010	Spot Bond	15.6790	15.68	91.49961	83.34	0.00
10/12/2010	Spot Bond	15.6790	15.68	91.53785	83.34	0.00
06/12/2010	Spot Bond	15.6790	15.68	91.30860	83.34	0.00
07/12/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
08/12/2010	Spot Bond	15.6790	15.68	91.46138	83.34	0.00
10/12/2010	Spot Bond	5.8650	5.86	108.65671	108.64	0.00
09/12/2010	Spot Bond	5.8600	6.04	108.64296	108.50	0.00
08/12/2010	Spot Bond	6.0400	5.89	108.49599	108.56	0.00
07/12/2010	Spot Bond	5.8850	6.35	108.55541	108.20	0.00
06/12/2010	Spot Bond	6.3500	6.34	108.19860	108.19	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	Spot Bond	7.3650	7.44	127.57669	127.21	0.00
09/12/2010	Spot Bond	7.4400	7.47	127.21169	127.05	0.00
08/12/2010	Spot Bond	7.4700	7.32	127.05046	127.68	0.00
07/12/2010	Spot Bond	7.3150	7.34	127.67682	127.56	0.00
06/12/2010	Spot Bond	7.3350	7.32	127.56037	127.60	0.00
10/12/2010	Spot Bond	8.3900	8.47	118.23776	117.42	0.00
09/12/2010	Spot Bond	8.4700	8.50	117.42457	117.15	0.00
08/12/2010	Spot Bond	8.4950	8.35	117.15368	123.79	0.00
07/12/2010	Spot Bond	8.3450	8.36	123.78824	123.66	0.00
06/12/2010	Spot Bond	8.3550	8.32	123.66123	123.98	0.00
09/12/2010	Spot Bond	211.0832	211.02	7.54397	7.52	0.00
10/12/2010	Spot Bond	211.0969	211.08	7.57314	7.54	0.00
06/12/2010	Spot Bond	210.9235	211.00	7.40467	7.37	0.00
07/12/2010	Spot Bond	210.9374	210.92	7.43327	7.40	0.00
08/12/2010	Spot Bond	211.0242	210.94	7.51734	7.43	0.00
10/12/2010	Spot Bond	225.7794	225.76	2.51828	2.51	0.00
09/12/2010	Spot Bond	225.7563	225.95	2.50809	2.50	0.00
08/12/2010	Spot Bond	225.9548	225.89	2.49554	2.47	0.00
07/12/2010	Spot Bond	225.8858	225.86	2.46539	2.46	0.00
06/12/2010	Spot Bond	225.8628	226.28	2.45542	2.44	0.00
10/12/2010	Spot Bond	7.1200	7.20	105.46724	105.18	0.00
09/12/2010	Spot Bond	7.1950	7.22	105.18053	105.07	0.00
08/12/2010	Spot Bond	7.2200	7.06	105.07150	109.95	0.00
07/12/2010	Spot Bond	7.0600	7.08	109.94672	109.87	0.00
06/12/2010	Spot Bond	7.0750	7.06	109.87219	109.91	0.00
10/12/2010	Spot Bond	2.7000	2.70	112.85417	112.85	0.00
09/12/2010	Spot Bond	2.7000	2.70	112.84585	112.84	0.00
06/12/2010	Spot Bond	2.7000	2.70	112.80428	112.80	0.00
07/12/2010	Spot Bond	2.7000	2.70	112.81260	112.80	0.00
08/12/2010	Spot Bond	2.7000	2.70	112.83754	112.81	0.00
10/12/2010	Spot Bond	7.9850	8.06	103.41588	103.01	0.00
09/12/2010	Spot Bond	8.0600	8.10	103.00535	102.78	0.00
06/12/2010	Spot Bond	7.9550	7.94	103.43779	103.49	0.00
07/12/2010	Spot Bond	7.9350	7.96	103.56425	103.44	0.00
08/12/2010	Spot Bond	8.1000	7.94	102.77653	103.56	0.00
10/12/2010	Spot Bond	8.1050	8.18	99.26124	98.81	0.00
09/12/2010	Spot Bond	8.1800	8.22	98.80661	98.58	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	Spot Bond	8.0950	8.08	103.17965	103.24	0.00
07/12/2010	Spot Bond	8.0550	8.10	103.43442	103.18	0.00
08/12/2010	Spot Bond	8.2150	8.06	98.58362	103.43	0.00
10/12/2010	Spot Bond	6.7700	6.84	105.11111	104.90	0.00
09/12/2010	Spot Bond	6.8400	6.87	104.89778	104.81	0.00
06/12/2010	Spot Bond	6.7400	6.73	105.08083	105.10	0.00
07/12/2010	Spot Bond	6.7200	6.74	105.15560	105.08	0.00
08/12/2010	Spot Bond	6.8650	6.72	104.80926	105.16	0.00
10/12/2010	Spot Bond	8.1950	8.28	97.03189	96.50	0.00
09/12/2010	Spot Bond	8.2800	8.31	96.49585	96.29	0.00
06/12/2010	Spot Bond	8.1450	8.13	97.20976	97.31	0.00
07/12/2010	Spot Bond	8.1400	8.15	97.26141	97.21	0.00
08/12/2010	Spot Bond	8.3100	8.14	96.29368	97.26	0.00
10/12/2010	Spot Bond	8.2250	8.32	91.28325	90.69	0.00
09/12/2010	Spot Bond	8.3150	8.34	90.68932	90.51	0.00
06/12/2010	Spot Bond	8.2150	8.20	91.22614	91.30	0.00
07/12/2010	Spot Bond	8.1900	8.22	91.40677	91.23	0.00
08/12/2010	Spot Bond	8.3400	8.19	90.51046	91.41	0.00
10/12/2010	Spot Bond	8.3950	8.48	78.93099	78.23	0.00
09/12/2010	Spot Bond	8.4750	8.52	78.23498	77.88	0.00
06/12/2010	Spot Bond	8.3850	8.36	78.90952	79.15	0.00
07/12/2010	Spot Bond	8.3650	8.39	79.09868	78.91	0.00
08/12/2010	Spot Bond	8.5150	8.37	77.88160	79.10	0.00
09/12/2010	Spot Bond	125.4684	125.63	2.53273	2.52	0.00
10/12/2010	Spot Bond	125.8270	125.47	2.53344	2.53	0.00
08/12/2010	Spot Bond	125.6285	125.59	2.52324	2.50	0.00
07/12/2010	Spot Bond	125.5905	125.58	2.50369	2.50	0.00
06/12/2010	Spot Bond	125.5778	125.57	2.49721	2.49	0.00
09/12/2010	Spot Bond	2.2200	2.22	102.51917	102.51	0.00
10/12/2010	Spot Bond	2.2200	2.22	102.52532	102.52	0.00
08/12/2010	Spot Bond	2.2200	2.24	102.51302	102.38	0.00
07/12/2010	Spot Bond	2.2400	2.24	102.37937	102.37	0.00
06/12/2010	Spot Bond	2.2400	2.25	102.37317	102.31	0.00
09/12/2010	Spot Bond	2.6800	2.70	101.68436	101.49	0.00
10/12/2010	Spot Bond	2.6800	2.68	101.69172	101.68	0.00
08/12/2010	Spot Bond	2.7000	2.71	101.48505	101.37	0.00
07/12/2010	Spot Bond	2.7100	2.70	101.36698	101.46	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	Spot Bond	2.7000	2.70	101.45547	101.45	0.00
10/12/2010	Spot Bond	8.0000	8.00	92.09470	8.00	0.00
06/12/2010	Spot Bond	8.0000	8.00	91.97504	8.00	0.00
09/12/2010	Spot Bond	8.0000	8.00	92.07474	8.00	0.00
08/12/2010	Spot Bond	8.0000	8.00	92.05479	8.00	0.00
07/12/2010	Spot Bond	8.0000	8.00	91.99497	8.00	0.00
15/12/2010	Spot Bond	15.6790	15.68	91.76768	83.34	0.00
14/12/2010	Spot Bond	15.6790	15.68	91.72934	83.34	0.00
17/12/2010	Spot Bond	15.6790	15.68	91.80603	83.34	0.00
13/12/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
17/12/2010	Spot Bond	5.9700	5.98	108.70524	108.68	0.00
15/12/2010	Spot Bond	5.9800	5.91	108.68060	108.72	0.00
14/12/2010	Spot Bond	5.9050	5.94	108.71545	108.64	0.00
13/12/2010	Spot Bond	5.9400	5.87	108.63822	108.66	0.00
17/12/2010	Spot Bond	7.4300	7.44	127.46222	127.39	0.00
15/12/2010	Spot Bond	7.4400	7.37	127.39150	127.68	0.00
14/12/2010	Spot Bond	7.3700	7.41	127.68160	127.45	0.00
13/12/2010	Spot Bond	7.4050	7.37	127.44676	127.58	0.00
17/12/2010	Spot Bond	8.4250	8.44	118.07906	117.95	0.00
15/12/2010	Spot Bond	8.4350	8.37	117.95402	118.62	0.00
14/12/2010	Spot Bond	8.3650	8.43	118.61786	117.90	0.00
13/12/2010	Spot Bond	8.4300	8.39	117.89670	118.24	0.00
14/12/2010	Spot Bond	211.2106	211.17	7.71832	7.63	0.00
15/12/2010	Spot Bond	211.2243	211.21	7.74820	7.72	0.00
17/12/2010	Spot Bond	211.2380	211.22	7.77819	7.75	0.00
13/12/2010	Spot Bond	211.1695	211.10	7.62940	7.57	0.00
17/12/2010	Spot Bond	225.9408	225.92	2.59076	2.58	0.00
15/12/2010	Spot Bond	225.9178	225.89	2.58028	2.57	0.00
14/12/2010	Spot Bond	225.8947	225.83	2.56983	2.54	0.00
13/12/2010	Spot Bond	225.8255	225.78	2.53876	2.52	0.00
17/12/2010	Spot Bond	7.2200	7.23	105.25502	105.20	0.00
15/12/2010	Spot Bond	7.2300	7.15	105.19922	105.46	0.00
14/12/2010	Spot Bond	7.1500	7.16	105.46175	105.37	0.00
13/12/2010	Spot Bond	7.1600	7.12	105.36556	105.47	0.00
15/12/2010	Spot Bond	2.6500	2.70	113.82681	112.90	0.00
14/12/2010	Spot Bond	2.7000	2.65	112.89575	113.79	0.00
17/12/2010	Spot Bond	2.6500	2.65	113.83504	113.83	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	Spot Bond	2.6500	2.70	113.79388	112.85	0.00
15/12/2010	Spot Bond	8.0500	7.98	103.21440	103.55	0.00
14/12/2010	Spot Bond	7.9800	8.02	103.55368	103.31	0.00
17/12/2010	Spot Bond	8.0400	8.05	103.28845	103.21	0.00
13/12/2010	Spot Bond	8.0150	7.99	103.30528	103.42	0.00
15/12/2010	Spot Bond	8.1700	8.10	99.01574	99.40	0.00
14/12/2010	Spot Bond	8.1000	8.15	99.39796	99.04	0.00
17/12/2010	Spot Bond	8.1600	8.17	99.09507	99.02	0.00
13/12/2010	Spot Bond	8.1500	8.11	99.04439	99.26	0.00
15/12/2010	Spot Bond	6.8800	6.82	104.92185	105.08	0.00
14/12/2010	Spot Bond	6.8150	6.81	105.08188	105.05	0.00
17/12/2010	Spot Bond	6.8700	6.88	104.96865	104.92	0.00
13/12/2010	Spot Bond	6.8050	6.77	105.05217	105.11	0.00
15/12/2010	Spot Bond	8.2600	8.20	96.76553	97.14	0.00
14/12/2010	Spot Bond	8.1950	8.24	97.13784	96.83	0.00
17/12/2010	Spot Bond	8.2500	8.26	96.84721	96.77	0.00
13/12/2010	Spot Bond	8.2350	8.20	96.83166	97.03	0.00
15/12/2010	Spot Bond	8.2800	8.22	91.05382	91.42	0.00
14/12/2010	Spot Bond	8.2200	8.27	91.41636	91.04	0.00
17/12/2010	Spot Bond	8.2750	8.28	91.10593	91.05	0.00
13/12/2010	Spot Bond	8.2700	8.23	91.03637	91.28	0.00
15/12/2010	Spot Bond	8.4250	8.36	78.78265	79.36	0.00
14/12/2010	Spot Bond	8.3550	8.44	79.36286	78.63	0.00
17/12/2010	Spot Bond	8.4100	8.43	78.92804	78.78	0.00
13/12/2010	Spot Bond	8.4350	8.40	78.62640	78.93	0.00
15/12/2010	Spot Bond	2.6400	125.89	100.03160	2.57	0.00
14/12/2010	Spot Bond	125.8904	125.85	2.56656	2.55	0.00
17/12/2010	Spot Bond	2.6400	2.64	100.03880	100.03	0.00
13/12/2010	Spot Bond	125.8524	125.83	2.54663	2.53	0.00
15/12/2010	Spot Bond	2.1600	2.16	102.90711	102.90	0.00
14/12/2010	Spot Bond	2.1600	2.16	102.90110	102.88	0.00
17/12/2010	Spot Bond	2.1600	2.16	102.91312	102.91	0.00
13/12/2010	Spot Bond	2.1600	2.22	102.88308	102.53	0.00
15/12/2010	Spot Bond	2.6800	2.68	101.73587	101.73	0.00
14/12/2010	Spot Bond	2.6800	2.68	101.72850	101.71	0.00
17/12/2010	Spot Bond	2.6800	2.68	101.74323	101.74	0.00
13/12/2010	Spot Bond	2.6800	2.68	101.70643	101.69	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	Spot Bond	8.0000	8.00	92.21451	8.00	0.00
17/12/2010	Spot Bond	8.0000	8.00	92.23449	8.00	0.00
14/12/2010	Spot Bond	8.0000	8.00	92.19453	8.00	0.00
13/12/2010	Spot Bond	8.0000	8.00	92.13461	8.00	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
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
24/12/2010	Spot Bond	5.9400	5.94	108.86683	108.85	0.00
23/12/2010	Spot Bond	5.9400	5.94	108.84922	108.83	0.00
22/12/2010	Spot Bond	5.9400	5.92	108.83163	108.78	0.00
21/12/2010	Spot Bond	5.9200	5.95	108.77504	108.74	0.00
20/12/2010	Spot Bond	5.9500	5.97	108.73674	108.71	0.00
24/12/2010	Spot Bond	7.4000	7.40	127.80242	127.78	0.00
23/12/2010	Spot Bond	7.4000	7.40	127.77676	127.75	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
24/12/2010	Spot Bond	8.3800	8.38	118.73674	118.71	0.00
23/12/2010	Spot Bond	8.3800	8.38	118.70997	118.68	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
24/12/2010	Spot Bond	211.3476	211.33	8.02248	7.99	0.00
23/12/2010	Spot Bond	211.3339	211.32	7.99153	7.96	0.00
20/12/2010	Spot Bond	211.2517	211.24	7.80831	7.78	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	226.1024	226.08	2.66542	2.65	0.00
24/12/2010	Spot Bond	226.1255	226.10	2.67626	2.67	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
20/12/2010	Spot Bond	225.9639	225.94	2.60130	2.59	0.00
24/12/2010	Spot Bond	7.1900	7.19	105.52463	105.50	0.00
23/12/2010	Spot Bond	7.1900	7.19	105.50416	105.48	0.00
22/12/2010	Spot Bond	7.1900	7.17	105.48369	105.47	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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
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	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	8.0200	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	8.1300	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	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	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	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	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	8.2300	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	8.2350	8.24	91.50285	91.45	0.00
24/12/2010	Spot Bond	8.2350	8.24	91.52314	91.50	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	8.3650	8.37	79.43776	79.38	0.00
24/12/2010	Spot Bond	8.3650	8.37	79.45564	79.44	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2010	Spot Bond	2.6400	2.64	100.09649	100.09	0.00
23/12/2010	Spot Bond	2.6400	2.64	100.08928	100.08	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
24/12/2010	Spot Bond	2.1200	2.12	103.19098	103.19	0.00
23/12/2010	Spot Bond	2.1200	2.12	103.18507	103.18	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
24/12/2010	Spot Bond	2.6800	2.68	101.80213	101.79	0.00
23/12/2010	Spot Bond	2.6800	2.68	101.79476	101.79	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
24/12/2010	Spot Bond	8.0000	8.00	92.39452	8.00	0.00
21/12/2010	Spot Bond	8.0000	8.00	92.27447	8.00	0.00
20/12/2010	Spot Bond	8.0000	8.00	92.25448	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
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
31/12/2010	Spot Bond	15.6790	15.68	92.10982	83.34	0.00
31/12/2010	Spot Bond	5.8500	5.86	109.03154	109.01	0.00
29/12/2010	Spot Bond	5.9300	5.93	108.94387	108.89	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
30/12/2010	Spot Bond	7.3250	7.40	128.26696	127.93	0.00
31/12/2010	Spot Bond	7.3100	7.33	128.35980	128.27	0.00
29/12/2010	Spot Bond	7.3950	7.39	127.92746	127.90	0.00
28/12/2010	Spot Bond	7.3850	7.40	127.89537	127.80	0.00
30/12/2010	Spot Bond	8.3050	8.38	119.61470	118.89	0.00
31/12/2010	Spot Bond	8.2900	8.31	119.79105	119.61	0.00
29/12/2010	Spot Bond	8.3750	8.37	118.89330	118.91	0.00
28/12/2010	Spot Bond	8.3650	8.38	118.91183	118.74	0.00
28/12/2010	Spot Bond	211.3613	211.35	8.05357	8.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
31/12/2010	Spot Bond	211.4541	211.43	8.20948	8.18	0.00
31/12/2010	Spot Bond	226.2900	226.26	2.74201	2.73	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
28/12/2010	Spot Bond	226.1486	226.13	2.68714	2.68	0.00
30/12/2010	Spot Bond	7.1150	7.19	105.89036	105.62	0.00
31/12/2010	Spot Bond	7.1000	7.12	105.96342	105.89	0.00
29/12/2010	Spot Bond	7.1850	7.18	105.62411	105.60	0.00
28/12/2010	Spot Bond	7.1750	7.19	105.59783	105.52	0.00
28/12/2010	Spot Bond	2.6500	2.65	113.90916	113.90	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
31/12/2010	Spot Bond	2.6500	2.65	113.95036	113.94	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
31/12/2010	Spot Bond	7.9100	7.93	104.27400	104.17	0.00
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
31/12/2010	Spot Bond	8.0350	8.06	100.12085	99.98	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
31/12/2010	Spot Bond	6.7300	6.75	101.87721	105.55	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
31/12/2010	Spot Bond	8.1200	8.14	94.31575	97.82	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
31/12/2010	Spot Bond	8.1400	8.16	92.25307	92.10	0.00
28/12/2010	Spot Bond	8.3500	8.37	79.60239	79.46	0.00
29/12/2010	Spot Bond	8.3600	8.35	79.57014	79.60	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2010	Spot Bond	8.2750	8.29	80.34128	80.19	0.00
30/12/2010	Spot Bond	8.2900	8.36	80.19282	79.57	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
31/12/2010	Spot Bond	2.6400	2.64	100.13977	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
31/12/2010	Spot Bond	2.1200	2.12	103.22646	103.22	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
31/12/2010	Spot Bond	2.6800	2.68	101.84632	101.84	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
31/12/2010	Spot Bond	8.0000	8.00	92.51472	8.00	0.00
Grand Total:						0.00