



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 07/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	83.3365	99.5688	19.48	0.00	0.00	0
07/04/2011	Spot Bond	104.1697	104.1858	0.02	0.00	0.00	0
07/04/2011	Spot Bond	122.3872	122.4123	0.02	0.00	0.00	0
07/04/2011	Spot Bond	118.3350	118.4567	0.10	0.00	0.00	0
07/04/2011	Spot Bond	109.8251	109.7878	(0.03)	0.00	0.00	0
07/04/2011	Spot Bond	132.7383	132.7478	0.01	0.00	0.00	0
07/04/2011	Spot Bond	107.1742	107.2445	0.07	0.00	0.00	0
07/04/2011	Spot Bond	113.8312	114.0215	0.17	0.00	0.00	0
07/04/2011	Spot Bond	100.5949	100.7891	0.19	0.00	0.00	0
07/04/2011	Spot Bond	100.2688	100.4294	0.16	0.00	0.00	0
07/04/2011	Spot Bond	102.9148	103.0466	0.13	0.00	0.00	0
07/04/2011	Spot Bond	94.3500	94.4297	0.08	0.00	0.00	0
07/04/2011	Spot Bond	88.6194	88.7623	0.16	0.00	0.00	0
07/04/2011	Spot Bond	74.6603	74.7575	0.13	0.00	0.00	0
07/04/2011	Spot Bond	98.4552	98.5965	0.14	0.00	0.00	0
07/04/2011	Spot Bond	100.8088	100.7232	(0.08)	0.00	0.00	0
07/04/2011	Spot Bond	102.3828	102.3889	0.01	0.00	0.00	0
07/04/2011	Spot Bond	83.6171	83.7174	0.12	0.00	0.00	0
07/04/2011	Spot Bond	5.9300	100.3525	1592.29	0.00	0.00	0
07/04/2011	Spot Bond	5.9500	100.3537	1586.62	0.00	0.00	0
07/04/2011	Spot Bond	6.0200	100.3578	1567.07	0.00	0.00	0
07/04/2011	Spot Bond	6.3200	100.3756	1488.22	0.00	0.00	0
07/04/2011	Spot Bond	7.3500	100.4364	1266.48	0.00	0.00	0
07/04/2011	Spot Bond	8.8000	100.5217	1042.29	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	60.5950	(39.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.4766	(91.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.4990	(91.50)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	8.8676	(91.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.5380	(90.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.3310	(87.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.3666	(13.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.4043	(13.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.5721	(13.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.0756	(12.92)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	88.3342	(11.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.8026	(10.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	64.6806	(35.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	64.6864	(35.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	64.7389	(35.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	64.9081	(35.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.5090	(34.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.3548	(33.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.6883	(31.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.0133	(86.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	100.7860	0.79	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	61.3379	(38.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	61.5315	(38.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	62.1566	(37.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.7587	(92.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.3129	(91.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.6824	(91.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.4213	(90.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.9139	(90.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.1357	(84.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.2119	(69.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.3511	(69.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.7686	(69.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.4824	(94.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.6036	(95.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.6036	(95.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.1623	(85.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.6123	(89.39)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.1443	(85.86)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	7.8956	(92.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.9012	(91.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.2102	(85.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.3268	(95.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.3268	(95.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.1505	(52.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	62.2527	(37.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.8051	(75.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.1257	(99.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0084	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0077	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.3320	(73.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.4761	(73.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.2616	(86.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.6819	(86.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.2222	(85.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.7849	(85.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.6049	(86.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.8982	(89.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.8254	(88.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.0514	(87.95)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.2775	(87.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.4618	(87.54)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	55.5183	(44.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	35.4238	(64.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.3864	(97.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0096	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.3864	(97.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	35.3218	(64.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	35.3218	(64.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.3937	(93.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.5406	(93.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.1281	(93.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.1281	(93.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.7994	(94.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.7994	(94.20)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	5.4754	(94.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.4754	(94.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.1401	(94.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.1401	(94.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.8349	(95.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.8349	(95.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.5430	(95.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.5430	(95.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.2862	(95.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.0426	(95.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	33.6318	(66.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.4359	(74.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.4359	(74.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.4359	(74.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.4359	(74.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.7970	(73.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.1158	(76.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.2474	(84.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.2474	(84.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.5374	(70.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.5624	(70.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	72.7675	(27.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	63.9061	(36.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.7064	(68.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.4947	(17.51)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.0184	(87.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	46.2761	(53.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.6183	(90.38)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.1723	(90.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.6973	(91.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.0229	(95.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	3.9623	(96.04)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.1571	(93.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.3383	(91.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.2093	(74.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.2824	(91.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.1502	(95.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	51.8443	(48.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.2206	(90.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.6652	(55.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	3.3985	(96.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.3694	(90.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	43.1396	(56.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.3801	(72.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.0268	(93.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.6807	(92.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.9076	(91.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.5369	(89.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0144	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.8859	(90.11)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.8320	(89.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.1186	(74.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.3839	(78.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.3839	(78.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.1701	(68.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0314	(99.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	3.2795	(96.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.3993	(94.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.3552	(92.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.0970	(31.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	70.8738	(29.13)	0.00	0.00	0

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07/04/2011	Spot Bond	100.0000	0.0157	(99.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.1593	(95.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0157	(99.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	1.0182	(98.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	72.4206	(27.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.9282	(34.07)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.6483	(87.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0053	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.0377	(85.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2853	(79.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.7668	(97.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.9233	(74.08)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.2381	(74.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.1269	(74.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.4384	(83.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.9036	(99.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0109	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.2671	(99.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.3432	(32.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.0762	(8.92)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.5572	(99.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.5572	(99.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	99.9150	(0.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.5162	(3.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0

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07/04/2011	Spot Bond	100.0000	95.5916	(4.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.2165	(4.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.7251	(3.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	77.1670	(22.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	88.1479	(11.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.8734	(15.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.6472	(72.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.1706	(13.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.5792	(17.42)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.2918	(18.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	78.8337	(21.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	76.5199	(23.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	70.3276	(29.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	69.3916	(30.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	94.2345	(5.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.1491	(7.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.8131	(15.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.1333	(33.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.5240	(16.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.2072	(17.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	79.6943	(20.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	77.3305	(22.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	75.1029	(24.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	71.9921	(28.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	69.1288	(30.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.3333	(16.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0084	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.7051	(76.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.6308	(95.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.1491	(12.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.2026	(4.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.6707	(16.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.0849	(13.92)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.7156	(16.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.8303	(6.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.0849	(13.92)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.6868	(15.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	77.3305	(22.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	56.2476	(43.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	54.7719	(45.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	53.3349	(46.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.6594	(95.34)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.7038	(92.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.5153	(90.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2270	(79.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	79.4440	(20.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.8798	(88.12)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.5797	(84.42)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.6995	(91.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.7217	(92.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.8418	(92.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.0150	(91.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.7753	(87.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.5821	(86.42)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.2063	(87.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.0724	(77.93)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	63.2641	(36.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.0244	(55.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.7896	(84.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	100.5602	0.56	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.0454	(76.95)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	79.6448	(20.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	79.6448	(20.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.8987	(72.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.0119	(78.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.1855	(76.81)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.2341	(33.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.2341	(33.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.2341	(33.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.4368	(75.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.1855	(76.81)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.3787	(76.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.1950	(86.81)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.1501	(12.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.1501	(12.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.4727	(86.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.7501	(32.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.9467	(18.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.4161	(82.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.8668	(32.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	100.7573	0.76	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.6091	(79.39)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.5542	(79.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.9173	(87.08)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.7297	(33.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.3207	(34.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.3207	(34.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.7781	(55.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.4906	(82.51)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.9540	(84.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.6826	(67.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.2866	(78.71)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	10.7735	(89.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.6314	(88.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.3911	(89.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.8267	(18.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.6495	(89.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.7632	(89.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.2187	(89.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.2187	(89.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.2771	(89.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.3919	(90.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.2771	(89.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.1602	(89.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.2797	(88.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.9823	(72.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.1385	(83.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.1792	(90.82)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.1385	(83.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.9823	(72.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.3969	(91.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.5899	(91.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.6706	(91.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.4592	(91.54)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.9500	(84.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.2300	(91.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.6013	(67.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.5342	(80.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.6013	(67.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	58.0008	(42.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	58.0008	(42.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.9716	(42.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.9716	(42.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	60.7878	(39.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	60.7823	(39.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	59.6830	(40.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.9709	(42.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	59.2137	(40.79)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	16.3041	(83.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.4900	(18.51)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.6977	(91.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.1061	(78.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.7911	(87.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.8996	(82.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.9874	(84.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.2441	(86.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.0060	(83.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.7667	(79.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.6251	(82.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.7074	(90.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.6877	(86.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.4951	(83.50)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.5816	(71.42)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.0167	(91.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.8236	(52.18)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.1698	(92.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.1333	(91.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.3881	(84.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.7893	(12.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.0753	(59.92)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.8745	(79.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.9729	(18.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.2640	(59.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.8533	(2.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.8924	(55.11)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	33.6466	(66.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.4249	(86.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	33.0948	(66.91)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.3388	(72.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.0555	(60.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.5337	(68.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.8947	(82.11)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.0577	(78.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.0577	(78.94)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	21.0577	(78.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.1374	(76.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.1035	(78.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.6457	(79.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.6242	(60.38)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2796	(79.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.9531	(59.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.5353	(77.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.5176	(60.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	46.1725	(53.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.0162	(82.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.4952	(79.50)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.5531	(60.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	46.2141	(53.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.8607	(83.14)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.8533	(18.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.6457	(79.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.3253	(79.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.6827	(82.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.5429	(77.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.2199	(77.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.0023	(76.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.8480	(18.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.6573	(78.34)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.3369	(78.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.9827	(18.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.4284	(78.57)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	43.3637	(56.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.4301	(31.57)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.8700	(75.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.1647	(69.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.8013	(81.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	58.7840	(41.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.3181	(81.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.3181	(81.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.5188	(75.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	13.1358	(86.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.3188	(7.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.4319	(9.57)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.5513	(89.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.3549	(89.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.0537	(89.95)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.2168	(32.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	60.8956	(39.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.1566	(72.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.7101	(72.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.3520	(72.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.3520	(72.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.9634	(83.04)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.0537	(59.95)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.2103	(71.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.1672	(71.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.1241	(71.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.7568	(77.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.7568	(77.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.1672	(71.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.1672	(71.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.7536	(15.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.7960	(18.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.5456	(42.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	61.7192	(38.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	99.2687	(0.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	99.2687	(0.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.6849	(42.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.5456	(42.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.4614	(32.54)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.3149	(60.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.3221	(60.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.3221	(60.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.3221	(60.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.4216	(60.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.3789	(60.62)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	39.4713	(60.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.9373	(16.06)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.9439	(59.06)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.7025	(67.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	85.5469	(14.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.7958	(18.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.7757	(18.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.2208	(86.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	62.7440	(37.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.9569	(69.04)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.9490	(87.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.2043	(6.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	63.4703	(36.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.0427	(67.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	63.7497	(36.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.4951	(67.50)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.7428	(77.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.9919	(77.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.2372	(75.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.5503	(69.45)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.3220	(71.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.7344	(92.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.1815	(92.82)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.1141	(90.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	54.8291	(45.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.8678	(79.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.9962	(76.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.4124	(7.59)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.8237	(78.18)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.3815	(17.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.4966	(78.50)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.1645	(83.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.4356	(31.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.0629	(88.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.2256	(89.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.6020	(80.40)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	57.4398	(42.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.2611	(77.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.3949	(77.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.7243	(77.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.8272	(77.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.9080	(76.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.2358	(74.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.0695	(73.93)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.7655	(13.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.8456	(13.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.9172	(13.08)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.4038	(78.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.7121	(84.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.5688	(89.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.2633	(91.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.6560	(13.34)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.6670	(16.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.6670	(16.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	99.0648	(0.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.5076	(6.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	84.7675	(15.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.5196	(32.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.7803	(91.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.2004	(4.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.2222	(4.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.3125	(4.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	95.4183	(4.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.3488	(13.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.3629	(13.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.4532	(13.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.5255	(70.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.5386	(93.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.3431	(91.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.2095	(70.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.7511	(70.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.9768	(70.02)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	30.7891	(69.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.3240	(88.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.2522	(54.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.2522	(54.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.9338	(76.07)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.4123	(88.59)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.4504	(54.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.1997	(75.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.8326	(88.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.7065	(54.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.6783	(75.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.3730	(87.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	46.6150	(53.39)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.3165	(74.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.0334	(86.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.7300	(52.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	49.3819	(50.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.5214	(59.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.0138	(55.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.6680	(71.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.9162	(71.08)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.6796	(71.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.6724	(88.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.7606	(90.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2355	(79.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.8663	(84.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.8707	(84.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	58.7677	(41.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	58.7889	(41.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	59.0009	(41.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.8244	(92.18)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	56.9667	(43.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	56.9821	(43.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.1618	(42.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.8294	(42.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.3778	(87.62)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	95.9750	(4.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.1076	(76.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	42.8412	(57.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.0915	(3.91)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.1895	(88.81)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	98.4094	(1.59)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	64.9805	(35.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.3942	(55.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.2190	(68.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.7868	(77.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.3903	(82.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.3903	(82.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	86.0425	(13.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.8903	(81.11)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.0971	(31.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.8631	(54.14)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.6182	(83.38)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.5558	(82.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.9937	(90.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.4701	(86.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.9065	(89.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.0372	(90.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.2543	(72.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.3095	(88.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.1631	(79.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.8261	(91.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	66.1264	(33.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	30.4867	(69.51)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.3754	(73.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	42.7067	(57.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.3296	(81.67)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	63.3026	(36.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.3872	(75.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.3805	(84.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.9238	(10.08)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.1083	(17.89)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	88.8768	(11.12)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.5749	(17.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.5090	(34.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.2119	(67.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.5924	(81.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.3602	(91.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.2983	(92.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.8090	(17.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	40.7503	(59.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.5440	(89.46)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.9657	(76.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.5324	(88.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.4888	(90.51)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.8083	(84.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.5738	(91.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.4007	(68.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.4176	(70.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.4497	(12.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	89.1672	(10.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.0225	(9.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.0225	(9.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.3407	(54.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.1505	(87.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.7307	(71.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.8472	(72.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.7221	(72.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.7221	(72.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.7221	(72.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.4235	(88.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.9458	(89.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.9869	(88.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.5294	(89.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.7333	(17.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.2395	(90.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.3571	(89.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.1325	(88.87)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	10.3100	(89.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	42.3688	(57.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.8201	(72.18)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.4493	(93.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.8343	(88.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.2202	(54.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.7798	(7.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.7844	(7.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.1313	(6.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	61.6036	(38.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	42.2854	(57.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.0534	(77.95)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.8159	(7.18)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.3566	(6.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	61.9347	(38.07)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.4450	(77.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	92.9691	(7.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.4693	(6.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	62.1003	(37.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.9345	(77.07)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.5144	(6.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.5708	(76.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.0054	(89.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	102.3726	2.37	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.1879	(52.81)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.9969	(91.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.0576	(90.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.0940	(90.91)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.9679	(90.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.9390	(89.06)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.0080	(82.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.6393	(54.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.1834	(75.82)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.6866	(84.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.0282	(75.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.4043	(84.60)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	100.7811	0.78	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	100.8643	0.86	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	101.0795	1.08	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	101.5493	1.55	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	101.7939	1.79	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.6204	(42.38)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.5172	(42.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	57.9042	(42.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	58.1622	(41.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	59.3232	(40.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.9224	(88.08)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.6234	(12.38)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.6259	(72.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.9942	(80.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.7510	(12.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.2722	(79.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.6336	(79.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.7951	(72.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.7355	(79.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.6336	(79.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.0911	(71.91)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.5695	(78.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	28.8523	(71.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.3107	(77.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.1691	(82.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	37.8703	(62.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	37.9393	(62.06)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	38.2156	(61.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.2482	(80.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	85.3363	(14.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	59.9442	(40.06)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	59.3126	(40.69)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.7219	(68.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.4049	(67.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.9065	(82.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.5191	(70.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	9.3599	(90.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.7880	(92.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	61.3020	(38.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	82.7256	(17.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.4725	(83.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.1950	(82.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.2702	(89.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.2893	(3.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	91.7593	(8.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	87.9554	(12.04)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.3672	(2.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	97.9922	(2.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.7643	(68.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.4723	(68.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.2995	(67.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	33.3701	(66.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.0131	(3.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.4507	(55.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.6243	(82.38)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.1072	(81.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.2682	(81.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.0324	(82.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	39.2573	(60.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.1052	(87.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.1942	(81.81)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.3711	(84.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.9048	(84.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.2604	(84.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	78.7454	(21.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.6011	(52.40)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.9512	(67.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.7850	(74.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.1673	(81.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	73.4098	(26.59)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.1042	(34.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.7895	(89.21)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	15.3601	(84.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.0590	(88.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.4433	(90.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.5869	(88.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.3978	(81.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	35.2062	(64.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	35.1435	(64.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	27.5834	(72.42)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.2741	(90.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.8364	(83.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.3710	(86.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	81.2955	(18.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.2806	(85.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.6818	(78.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.3871	(85.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.6358	(89.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.0184	(87.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.1040	(55.90)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.8675	(82.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.6850	(54.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	90.9731	(9.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	71.2193	(28.78)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	107.6422	7.64	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	53.1536	(46.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.5144	(76.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.1729	(78.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.0651	(83.93)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.2107	(84.79)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.8714	(88.13)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.7407	(86.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.3925	(68.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.2462	(87.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.2370	(83.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.2948	(83.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	96.5778	(3.42)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.2815	(75.72)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	20.7883	(79.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.9775	(89.02)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.0418	(88.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.8376	(84.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.5116	(87.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.5320	(88.47)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.0406	(80.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.1642	(88.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.2378	(84.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.0877	(88.91)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.5728	(84.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.1988	(84.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.1228	(86.88)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.9852	(84.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.1403	(85.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.6260	(89.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.9467	(88.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	54.6889	(45.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	44.5235	(55.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	54.3232	(45.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.4786	(88.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.8447	(89.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.8447	(89.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.7281	(52.27)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	67.3855	(32.61)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.8270	(85.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.8277	(82.17)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.7844	(88.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.9538	(89.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	50.7784	(49.22)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.0333	(88.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.9426	(89.06)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.3951	(85.60)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	52.1994	(47.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	93.7162	(6.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.2472	(86.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.1670	(70.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	73.0554	(26.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.5589	(82.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.5878	(89.41)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	54.7704	(45.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.4832	(83.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	54.7704	(45.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.1443	(70.86)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.0721	(79.93)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	34.3711	(65.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	32.7927	(67.21)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.4498	(80.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	48.2408	(51.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	38.4528	(61.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	72.1640	(27.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.6368	(83.36)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.5726	(88.43)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.8544	(81.15)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.3031	(85.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.9287	(87.07)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.0067	(76.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.6963	(86.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.3731	(87.63)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.7649	(82.24)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.1621	(81.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.4244	(88.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	75.1604	(24.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.6258	(86.37)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	36.6080	(63.39)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	104.4123	4.41	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	22.8418	(77.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	56.9581	(43.04)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.4590	(80.54)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	20.9110	(79.09)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.1838	(88.82)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	23.6917	(76.31)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.6544	(83.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	17.6563	(82.34)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.4748	(83.53)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	111.7393	11.74	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.2316	(84.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	69.2501	(30.75)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	106.5007	6.50	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	36.1508	(63.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	94.6958	(5.30)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	33.8029	(66.20)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.6506	(54.35)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	75.4900	(24.51)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.2253	(93.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	72.1344	(27.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	72.1344	(27.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.7668	(97.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	1.2297	(98.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.5617	(74.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	70.0576	(29.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	47.2731	(52.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	31.5154	(68.48)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	21.0103	(78.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.0068	(85.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.3379	(90.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	6.2253	(93.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	4.1502	(95.85)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.7668	(97.23)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	1.8445	(98.16)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	1.2297	(98.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	57.0402	(42.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	38.0268	(61.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	25.3512	(74.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.9008	(83.10)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.2672	(88.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.5115	(92.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.0076	(94.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	3.3384	(96.66)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.2256	(97.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	1.4838	(98.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.9892	(99.01)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.6594	(99.34)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.4396	(99.56)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.2931	(99.71)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.1954	(99.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.1303	(99.87)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0868	(99.91)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0579	(99.94)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0386	(99.96)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0257	(99.97)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0172	(99.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0114	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0076	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0051	(99.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0034	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	45.4629	(54.54)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.7111	(84.29)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.9590	(31.04)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	16.3574	(83.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.4503	(73.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	8.7525	(91.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.2765	(90.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.7525	(83.25)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.8118	(90.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.1709	(88.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.9709	(88.03)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	65.5118	(34.49)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	29.6754	(70.32)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.3952	(84.60)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	24.3197	(75.68)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.1127	(87.89)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	26.9467	(73.05)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	75.1975	(24.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	48.0095	(51.99)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.2765	(90.72)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.1742	(84.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.2432	(90.76)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	19.4108	(80.59)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	16.9606	(83.04)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	68.1720	(31.83)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	55.4459	(44.55)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	20.4964	(79.50)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	13.3492	(86.65)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.1619	(88.84)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	15.3554	(84.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	10.6744	(89.33)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.4266	(87.57)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.7411	(88.26)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	38.7214	(61.28)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.4228	(88.58)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	18.2012	(81.80)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
07/04/2011	Spot Bond	100.0000	15.3812	(84.62)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.8109	(87.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.3031	(87.70)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.2337	(87.77)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	12.2028	(87.80)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	14.4776	(85.52)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	11.8069	(88.19)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	3.2690	(96.73)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	9.0157	(90.98)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	7.3552	(92.64)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	2.5610	(97.44)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	5.2561	(94.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	3.2617	(96.74)	0.00	0.00	0
07/04/2011	Spot Bond	100.0000	0.1045	(99.90)	0.00	0.00	0
Total							0