



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 11/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
11/04/2011	Spot Bond	83.3365	99.4801	19.37	0.00	0.00	0
11/04/2011	Spot Bond	104.2136	104.2024	(0.01)	0.00	0.00	0
11/04/2011	Spot Bond	122.5627	122.2959	(0.22)	0.00	0.00	0
11/04/2011	Spot Bond	119.3360	118.7006	(0.53)	0.00	0.00	0
11/04/2011	Spot Bond	109.7917	109.7956	0.00	0.00	0.00	0
11/04/2011	Spot Bond	132.6313	132.6408	0.01	0.00	0.00	0
11/04/2011	Spot Bond	107.3476	107.1398	(0.19)	0.00	0.00	0
11/04/2011	Spot Bond	114.0299	114.0382	0.01	0.00	0.00	0
11/04/2011	Spot Bond	100.9835	100.6612	(0.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.6731	100.3918	(0.28)	0.00	0.00	0
11/04/2011	Spot Bond	103.1284	102.9738	(0.15)	0.00	0.00	0
11/04/2011	Spot Bond	94.6552	94.3276	(0.35)	0.00	0.00	0
11/04/2011	Spot Bond	89.0592	88.6492	(0.46)	0.00	0.00	0
11/04/2011	Spot Bond	75.7002	75.1926	(0.67)	0.00	0.00	0
11/04/2011	Spot Bond	98.6037	98.6110	0.01	0.00	0.00	0
11/04/2011	Spot Bond	101.0105	101.2517	0.24	0.00	0.00	0
11/04/2011	Spot Bond	102.3949	102.4558	0.06	0.00	0.00	0
11/04/2011	Spot Bond	84.5495	83.9992	(0.65)	0.00	0.00	0
11/04/2011	Spot Bond	5.9300	100.3846	1592.83	0.00	0.00	0
11/04/2011	Spot Bond	5.9500	100.3859	1587.16	0.00	0.00	0
11/04/2011	Spot Bond	6.0200	100.3905	1567.62	0.00	0.00	0
11/04/2011	Spot Bond	6.3200	100.4098	1488.76	0.00	0.00	0
11/04/2011	Spot Bond	7.3500	100.4761	1267.02	0.00	0.00	0
11/04/2011	Spot Bond	8.8000	100.5693	1042.83	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	60.8897	(39.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.5192	(91.48)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.5417	(91.46)	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
11/04/2011	Spot Bond	100.0000	8.9122	(91.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.5859	(90.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.3930	(87.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.7655	(13.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.8034	(13.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.9720	(13.03)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.4778	(12.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.7422	(11.26)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.2174	(9.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.0021	(35.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.0080	(34.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.0607	(34.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.2307	(34.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.8346	(34.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.6847	(33.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	69.0298	(30.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.0773	(86.92)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	101.3293	1.33	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.6462	(38.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.8408	(38.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	62.4690	(37.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.7973	(92.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.3542	(91.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.7255	(91.27)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.4681	(90.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.9632	(90.04)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.2109	(84.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.3638	(69.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.5037	(69.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.9233	(69.08)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.5033	(94.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.6211	(95.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.6211	(95.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.2162	(85.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.6639	(89.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.1982	(85.80)	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
11/04/2011	Spot Bond	100.0000	7.9255	(92.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.9455	(91.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.2793	(85.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.3435	(95.66)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.3435	(95.66)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	47.3875	(52.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	62.5554	(37.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.9164	(75.08)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.1262	(99.87)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0084	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0077	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.4644	(73.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.6092	(73.39)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.3275	(86.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.7499	(86.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.2929	(85.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.8443	(85.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.6595	(86.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.9512	(89.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.8848	(88.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.1120	(87.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.3392	(87.66)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.5244	(87.48)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	55.7912	(44.21)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	35.5998	(64.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.3954	(97.60)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0097	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.3954	(97.60)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	35.4562	(64.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	35.4562	(64.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.4179	(93.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.5654	(93.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.1523	(93.85)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.1523	(93.85)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.8223	(94.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.8223	(94.18)	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
11/04/2011	Spot Bond	100.0000	5.4971	(94.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.4971	(94.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.1605	(94.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.1605	(94.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.8540	(95.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.8540	(95.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.5609	(95.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.5609	(95.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.3031	(95.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.0587	(95.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	33.7828	(66.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.5489	(74.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.5489	(74.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.5489	(74.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.5489	(74.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.9154	(73.08)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.2179	(76.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.3159	(84.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.3159	(84.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.6693	(70.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.6944	(70.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	73.0453	(26.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	64.1915	(35.81)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.8480	(68.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.8518	(17.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.0720	(87.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	46.4828	(53.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.6549	(90.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.2072	(90.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.7304	(91.27)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.0382	(95.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	3.9773	(96.02)	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
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.1842	(93.82)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.3755	(91.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.3212	(74.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.3196	(91.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.1685	(95.83)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	52.0758	(47.92)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.2618	(90.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.8647	(55.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	3.4136	(96.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.4113	(90.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	43.3333	(56.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.5010	(72.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.0536	(93.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.7150	(92.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.9474	(91.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.5999	(89.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0145	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.9303	(90.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.8806	(89.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.2302	(74.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.4784	(78.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.4784	(78.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.3077	(68.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0316	(99.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	3.2941	(96.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.4236	(94.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.3882	(92.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	68.3521	(31.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	71.1501	(28.85)	0.00	0.00	0

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11/04/2011	Spot Bond	100.0000	0.0157	(99.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.1777	(95.82)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0157	(99.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	1.0228	(98.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	72.7092	(27.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.2226	(33.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.7051	(87.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0054	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.0997	(85.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3754	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.7790	(97.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.0378	(73.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.3502	(74.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.2384	(74.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.5122	(83.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.9077	(99.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0110	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.2683	(99.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	67.5926	(32.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.6895	(8.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.5585	(99.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.5585	(99.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	100.4327	0.43	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	97.0150	(2.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0

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11/04/2011	Spot Bond	100.0000	96.0614	(3.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.6843	(4.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	97.2112	(2.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	77.4947	(22.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.5618	(11.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.3832	(14.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.7524	(72.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.4907	(15.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.4907	(15.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.5677	(13.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.9395	(8.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.5897	(6.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.8170	(3.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.1235	(9.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.9545	(17.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	81.6555	(18.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	79.1757	(20.82)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	76.8421	(23.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	73.5887	(26.41)	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
11/04/2011	Spot Bond	100.0000	70.5996	(29.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	69.6565	(30.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	94.7092	(5.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	92.6030	(7.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.1977	(14.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.4658	(33.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.5792	(17.42)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	80.0439	(19.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	77.6596	(22.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	75.4132	(24.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	72.2772	(27.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	69.3916	(30.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	83.7156	(16.28)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.4907	(15.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0084	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.7953	(76.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.6489	(95.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.5553	(12.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.6871	(4.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.0417	(15.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.9160	(1.08)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	94.8052	(5.19)	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
11/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.3465	(9.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.1235	(9.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.8078	(11.19)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	77.6596	(22.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	56.4616	(43.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	54.9803	(45.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	53.5378	(46.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.6776	(95.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.7413	(92.26)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.5632	(90.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3253	(79.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	79.8980	(20.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.9395	(88.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.6555	(84.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.7418	(91.26)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.7593	(92.24)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.8800	(92.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.0540	(91.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.8374	(87.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.6481	(86.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.2656	(87.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.1797	(77.82)	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
11/04/2011	Spot Bond	100.0000	63.5821	(36.42)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.2457	(55.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.6941	(87.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	101.2996	1.30	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.1613	(76.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	80.0960	(19.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	80.0960	(19.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.0344	(71.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.1141	(78.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.2982	(76.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.5671	(33.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.5671	(33.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.5671	(33.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.5583	(75.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.2982	(76.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.4962	(76.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.2613	(86.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.5535	(12.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.5535	(12.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.5404	(86.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	68.0907	(31.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.4245	(17.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.5036	(82.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	68.2079	(31.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	101.4982	1.50	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.7093	(79.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.6541	(79.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.9822	(87.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	67.0652	(32.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.6454	(34.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.6454	(34.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.0007	(55.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.5785	(82.42)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.0324	(83.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.8469	(67.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.3901	(78.61)	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
11/04/2011	Spot Bond	100.0000	10.8259	(89.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.6879	(88.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.4416	(89.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.3038	(17.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.7013	(89.30)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.8155	(89.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.2646	(89.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.2646	(89.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.3233	(89.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.4376	(90.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.3233	(89.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.2059	(89.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.3346	(88.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.1184	(71.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.2170	(83.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.2238	(90.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.2170	(83.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.1184	(71.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.4377	(91.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.6317	(91.37)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.7128	(91.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.5003	(91.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.0276	(83.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.2701	(91.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.7633	(67.24)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.6302	(80.37)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.7633	(67.24)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.2312	(41.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.2312	(41.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.2019	(41.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.2019	(41.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.0543	(38.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.0488	(38.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.9732	(40.03)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.2528	(41.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.5369	(40.46)	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
11/04/2011	Spot Bond	100.0000	16.3689	(83.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	81.8498	(18.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.7405	(91.26)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.2088	(78.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.8540	(87.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.9906	(82.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.0652	(83.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.3085	(86.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.0864	(83.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.8688	(79.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.7137	(82.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.7473	(90.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.7550	(86.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.6849	(83.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.6963	(71.30)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.0645	(91.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.4491	(61.55)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.2058	(92.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.1742	(91.83)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.4654	(84.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.2005	(11.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	40.2701	(59.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.9760	(79.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.3340	(17.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	40.4598	(59.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.3590	(1.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.1181	(54.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	33.8157	(66.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.4916	(86.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	33.2307	(66.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.4718	(72.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.2454	(60.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.6870	(68.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.9817	(82.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.1601	(78.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.1601	(78.84)	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
11/04/2011	Spot Bond	100.0000	21.1601	(78.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.2499	(76.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.2061	(78.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.7461	(79.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.8169	(60.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3782	(79.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	41.1523	(58.85)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.6486	(77.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.7097	(60.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	46.4020	(53.60)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.1017	(82.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.5960	(79.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.7454	(60.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	46.4438	(53.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.9455	(83.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.3306	(17.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.7461	(79.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.4242	(79.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.7716	(82.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.6562	(77.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.3316	(77.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.1190	(75.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.3252	(17.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.7626	(78.24)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.4407	(78.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.4607	(17.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.5327	(78.47)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	43.5745	(56.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	68.7703	(31.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.9950	(75.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.3164	(69.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.8928	(81.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.0698	(40.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.4071	(81.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.4071	(81.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.6407	(75.36)	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
11/04/2011	Spot Bond	100.0000	13.2018	(86.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	92.9447	(7.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.0328	(8.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.6026	(89.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.4053	(89.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.1026	(89.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	67.5510	(32.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.2017	(38.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.2901	(72.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.8463	(72.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.4864	(72.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.4864	(72.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.0477	(82.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	40.2484	(59.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.3475	(71.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.3041	(71.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.2608	(71.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.8700	(77.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.8700	(77.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.3041	(71.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.3041	(71.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.1371	(14.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.2729	(17.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.8254	(42.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	62.0295	(37.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	99.9881	(0.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	99.9881	(0.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.9654	(42.03)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.8254	(42.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	67.7967	(32.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.5061	(60.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.5133	(60.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.5133	(60.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.5133	(60.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.6133	(60.39)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.5704	(60.43)	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
11/04/2011	Spot Bond	100.0000	39.6633	(60.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.3171	(15.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	41.1452	(58.85)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	37.3304	(62.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.9340	(14.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.1577	(17.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.1376	(17.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.2851	(86.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	63.0594	(36.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.1125	(68.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.0141	(86.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.6726	(6.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	63.7894	(36.21)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.2038	(67.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	64.0702	(35.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.6585	(67.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.8571	(77.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.1074	(76.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.3591	(75.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.7039	(69.30)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.4597	(71.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.7720	(92.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.2164	(92.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.1585	(90.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	55.0986	(44.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.9609	(79.04)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.1155	(75.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	92.8665	(7.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.9334	(78.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.7468	(17.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.5926	(78.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.2448	(83.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	81.6895	(18.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.1167	(88.88)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.2754	(89.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.6994	(80.30)	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
11/04/2011	Spot Bond	100.0000	57.7191	(42.28)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.3730	(77.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.5075	(77.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.8385	(77.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.9420	(77.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.0282	(75.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.3627	(74.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.2006	(73.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.1681	(12.83)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.2485	(12.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.3205	(12.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.5078	(78.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.7902	(84.21)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.6213	(89.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.3048	(91.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.0571	(12.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.0448	(15.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.0448	(15.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	99.7826	(0.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	94.1615	(5.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.2812	(14.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	81.2640	(18.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.8240	(91.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.8709	(4.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.8928	(4.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.9837	(4.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.0902	(3.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.8818	(13.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.8960	(13.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.9869	(13.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.6739	(70.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.5707	(93.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.3841	(91.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.3564	(70.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.9007	(70.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.1274	(69.87)	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
11/04/2011	Spot Bond	100.0000	30.9439	(69.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.3791	(88.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.4771	(54.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.4771	(54.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.0528	(75.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.4690	(88.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.6763	(54.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.3200	(75.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.8914	(88.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.9337	(54.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.8010	(75.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.4345	(87.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	46.8467	(53.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.4423	(74.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.0982	(86.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	47.9673	(52.03)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	49.6274	(50.37)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	40.7184	(59.28)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.2351	(55.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.8074	(71.19)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.0568	(70.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.8191	(71.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.7291	(88.27)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.8080	(90.19)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3339	(79.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.9435	(84.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.9479	(84.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.0535	(40.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.0748	(40.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.2878	(40.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.8624	(92.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.2437	(42.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.2592	(42.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.4398	(42.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.1106	(41.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.4400	(87.56)	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
11/04/2011	Spot Bond	100.0000	96.4659	(3.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.2238	(76.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	43.0566	(56.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.7658	(3.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.2344	(88.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.9260	(1.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.3072	(34.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.6174	(55.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.3759	(68.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.9014	(77.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.4777	(82.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.4777	(82.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	86.4354	(13.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.9842	(81.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	68.4356	(31.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	46.0911	(53.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.7017	(83.30)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.6412	(82.36)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.0423	(89.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.5378	(86.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.9595	(89.04)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.0811	(90.92)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.3883	(72.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.3664	(88.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.2622	(79.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.8705	(91.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	66.4589	(33.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	30.6236	(69.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.4925	(73.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	42.8984	(57.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.4207	(81.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	63.6208	(36.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.5084	(75.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.4569	(84.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.5213	(9.48)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.4748	(17.53)	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
11/04/2011	Spot Bond	100.0000	89.4596	(10.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	82.9444	(17.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.8346	(34.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.3720	(67.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.6848	(81.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.4009	(91.60)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.3338	(92.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	83.1787	(16.82)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	40.9485	(59.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.5953	(89.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.0848	(75.92)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.5897	(88.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.5360	(90.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.8711	(84.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.6155	(91.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.5568	(68.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.5607	(70.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	87.8574	(12.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	89.7539	(10.25)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.4532	(9.55)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	90.4532	(9.55)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.5661	(54.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.2115	(87.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.8705	(71.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.9826	(72.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.8569	(72.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.8569	(72.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.8569	(72.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.4796	(88.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.9996	(89.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.0465	(87.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.5806	(89.42)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	83.1019	(16.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.2845	(90.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.4086	(89.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.1878	(88.81)	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
11/04/2011	Spot Bond	100.0000	10.3624	(89.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	42.5818	(57.42)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.9554	(72.04)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.4810	(93.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.8938	(88.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.4450	(54.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.2403	(6.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.2448	(6.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.5935	(6.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.9133	(38.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	42.4980	(57.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.1643	(77.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.2765	(6.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.8199	(6.18)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	62.2461	(37.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.5579	(77.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.4305	(6.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.9332	(6.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	62.4124	(37.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.0498	(76.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	93.9784	(6.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.6893	(76.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.0557	(89.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	102.9290	2.93	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	37.9369	(62.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.0416	(90.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.1026	(90.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.1392	(90.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.0175	(89.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.9934	(89.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.0925	(82.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.8688	(54.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.3049	(75.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.7655	(84.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.1490	(75.85)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.4818	(84.52)	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
11/04/2011	Spot Bond	100.0000	101.3244	1.32	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	101.4080	1.41	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	101.6245	1.62	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	102.0967	2.10	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	102.3426	2.34	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.9006	(42.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.7969	(42.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.1858	(41.81)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	58.4450	(41.55)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.6117	(40.39)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.9811	(88.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.0338	(11.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.7602	(72.24)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.0914	(79.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.1620	(11.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.3708	(79.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.7339	(79.27)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.9302	(72.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.8363	(79.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.7339	(79.27)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.2277	(71.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.6743	(78.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	28.9926	(71.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.4192	(77.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.2554	(82.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.0564	(61.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.1259	(61.87)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.4035	(61.60)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.3417	(80.66)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	85.8550	(14.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	60.2357	(39.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	59.6010	(40.40)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.8779	(68.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.5697	(67.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.9945	(82.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.6674	(70.33)	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
11/04/2011	Spot Bond	100.0000	9.4069	(90.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.8259	(92.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	61.6137	(38.39)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	83.2151	(16.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.5553	(83.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.2815	(82.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.3201	(89.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.7732	(3.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	92.1973	(7.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	88.3580	(11.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.0481	(1.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	98.6775	(1.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.9222	(68.08)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.6287	(68.37)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.4601	(67.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	33.5360	(66.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	96.6868	(3.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.6741	(55.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.7129	(82.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.1983	(81.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.3601	(81.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.1089	(82.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	39.4307	(60.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.1586	(87.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.2745	(81.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.4401	(84.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.9751	(84.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.3278	(84.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	79.0708	(20.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	47.8136	(52.19)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	33.0992	(66.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.8989	(74.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.2121	(81.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	73.6927	(26.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.3519	(34.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.8372	(89.16)	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
11/04/2011	Spot Bond	100.0000	15.4291	(84.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.1084	(88.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.4850	(90.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.6380	(88.36)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.5078	(81.49)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	35.3634	(64.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	35.3004	(64.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.7059	(72.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.3151	(90.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.9116	(83.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.4301	(86.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	81.6407	(18.36)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.3440	(85.66)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.7775	(78.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.4510	(85.55)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.6830	(89.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.0720	(87.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.3021	(55.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.9477	(82.05)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.8901	(54.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	91.3933	(8.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	71.5374	(28.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	108.1984	8.20	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	53.3923	(46.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.6200	(76.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.2680	(78.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.1368	(83.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.2786	(84.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.9238	(88.08)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.8014	(86.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.5327	(68.47)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.3009	(87.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.3095	(83.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.3676	(83.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	97.0523	(2.95)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.3905	(75.61)	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
11/04/2011	Spot Bond	100.0000	20.8811	(79.12)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.0268	(88.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.0913	(88.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.9087	(84.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.5678	(87.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.5830	(88.42)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.1261	(80.87)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.2138	(88.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.3051	(84.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.1372	(88.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.6423	(84.36)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.2660	(84.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.1808	(86.82)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.8066	(89.19)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.2034	(85.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.6737	(89.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.0000	(92.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	54.9344	(45.07)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	44.7235	(55.28)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	54.5299	(45.47)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.5301	(88.47)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.8934	(89.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.8934	(89.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	47.9412	(52.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	67.6881	(32.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.8925	(85.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.9065	(82.09)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.8364	(88.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.0021	(89.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	51.0064	(48.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.0826	(88.92)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.0174	(88.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.4590	(85.54)	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
11/04/2011	Spot Bond	100.0000	52.4300	(47.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	94.1403	(5.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.3058	(86.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.2980	(70.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	73.3337	(26.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.6365	(82.36)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.6346	(89.37)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	55.0136	(44.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.5567	(83.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	55.0136	(44.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.2737	(70.73)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.1622	(79.84)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	34.5254	(65.47)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	32.9376	(67.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.5372	(80.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	48.4563	(51.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.6226	(61.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	72.4863	(27.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.7111	(83.29)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.6237	(88.38)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.9391	(81.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.3673	(85.63)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.9868	(87.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.1094	(76.89)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.7568	(86.24)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.4277	(87.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.8443	(82.16)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.2190	(81.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.4749	(88.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	75.4587	(24.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.6860	(86.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	36.7714	(63.23)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	104.9691	4.97	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	22.9426	(77.06)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	57.2138	(42.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.5464	(80.45)	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
11/04/2011	Spot Bond	100.0000	21.0049	(79.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.2341	(88.77)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	23.7980	(76.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.7288	(83.27)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.7356	(82.26)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.5484	(83.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	112.3466	12.35	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.2996	(84.70)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	69.5610	(30.44)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	107.0749	7.07	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	36.3122	(63.69)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	95.1393	(4.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	33.8859	(66.11)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.8556	(54.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	70.3276	(29.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.2528	(93.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	72.4206	(27.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	72.4206	(27.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.7790	(97.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	1.2351	(98.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.6765	(74.32)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	70.3276	(29.67)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	47.4819	(52.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	31.6546	(68.35)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	21.1031	(78.90)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.0687	(85.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.3791	(90.62)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	6.2528	(93.75)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	4.1685	(95.83)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.7790	(97.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	1.8527	(98.15)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	1.2351	(98.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	84.2956	(15.70)	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
11/04/2011	Spot Bond	100.0000	57.2950	(42.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.1966	(61.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	25.4644	(74.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.9763	(83.02)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.3175	(88.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.5450	(92.45)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.0300	(94.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	3.3533	(96.65)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.2356	(97.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	1.4904	(98.51)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.9936	(99.01)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.6624	(99.34)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.4416	(99.56)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.2944	(99.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.1963	(99.80)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.1308	(99.87)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0872	(99.91)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0582	(99.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0388	(99.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0259	(99.97)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0172	(99.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0115	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0077	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0051	(99.99)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0034	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	45.6671	(54.33)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.7816	(84.22)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	69.2686	(30.73)	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
11/04/2011	Spot Bond	100.0000	16.4308	(83.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	26.5678	(73.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	8.7913	(91.21)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.3175	(90.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	16.8265	(83.17)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.8551	(90.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.2211	(88.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.0247	(87.98)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	65.8044	(34.20)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	29.8064	(70.19)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.4644	(84.54)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	24.4289	(75.57)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.1671	(87.83)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	27.0670	(72.93)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	70.1354	(29.86)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	48.2239	(51.78)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.3175	(90.68)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.2416	(84.76)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.2843	(90.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	19.4980	(80.50)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	17.0355	(82.96)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	68.4782	(31.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	55.6935	(44.31)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	20.5879	(79.41)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	13.4092	(86.59)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.2112	(88.79)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	15.4243	(84.58)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	10.7224	(89.28)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.4824	(87.52)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.7930	(88.21)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	38.8953	(61.10)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.4733	(88.53)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	18.2829	(81.72)	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
11/04/2011	Spot Bond	100.0000	15.4502	(84.55)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.8684	(87.13)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.3584	(87.64)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.2886	(87.71)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	12.2576	(87.74)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	14.5415	(85.46)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	11.8596	(88.14)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	3.2837	(96.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	9.0557	(90.94)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	7.3882	(92.61)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	2.5724	(97.43)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	5.2797	(94.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	3.2763	(96.72)	0.00	0.00	0
11/04/2011	Spot Bond	100.0000	0.1049	(99.90)	0.00	0.00	0
Total							0