



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 12/04/2011

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 83.3365 | 99.5376 | 19.44 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 104.2024 | 104.2051 | 0.00 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 122.2959 | 122.1757 | (0.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 118.7006 | 117.8840 | (0.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 109.7956 | 109.7995 | 0.00 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 132.6408 | 132.6503 | 0.01 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 107.1398 | 107.0631 | (0.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 114.0382 | 114.0466 | 0.01 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.6612 | 100.4873 | (0.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.3918 | 100.1943 | (0.20) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 102.9738 | 102.9315 | (0.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 94.3276 | 94.0885 | (0.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 88.6492 | 88.3030 | (0.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 75.1926 | 74.4136 | (1.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 98.6110 | 98.6182 | 0.01 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 101.2517 | 101.1189 | (0.13) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 102.4558 | 102.4619 | 0.01 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 83.9992 | 83.2947 | (0.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 5.9300 | 100.4007 | 1593.10 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 5.9500 | 100.4020 | 1587.43 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 6.0200 | 100.4067 | 1567.89 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 6.3200 | 100.4269 | 1489.03 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 7.3500 | 100.4960 | 1267.29 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 8.8000 | 100.5931 | 1043.10 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.0375 | (38.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.5406 | (91.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.5631 | (91.44) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 8.9346 | (91.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.6100 | (90.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.4241 | (87.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.9663 | (13.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.0043 | (13.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.1733 | (12.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.6803 | (12.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.9476 | (11.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.4262 | (9.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.1635 | (34.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.1693 | (34.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.2222 | (34.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.3927 | (34.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.9980 | (34.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.8502 | (33.15) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 69.2012 | (30.80) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.1094 | (86.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 101.6032 | 1.60 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.8010 | (38.20) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.9960 | (38.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 62.6259 | (37.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.8166 | (92.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.3750 | (91.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.7472 | (91.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.4916 | (90.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.9879 | (90.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.2487 | (84.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 30.4400 | (69.56) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 30.5802 | (69.42) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.0009 | (69.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.5138 | (94.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.6299 | (95.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.6299 | (95.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.2433 | (85.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6898 | (89.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.2252 | (85.77) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 7.9406 | (92.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.9677 | (91.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.3139 | (85.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.3519 | (95.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.3519 | (95.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 47.5064 | (52.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 62.7073 | (37.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.9723 | (75.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.1264 | (99.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0084 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0078 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.5308 | (73.47) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.6760 | (73.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.3606 | (86.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.7840 | (86.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.3284 | (85.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.8740 | (85.13) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.6869 | (86.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.9778 | (89.02) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.9146 | (88.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.1424 | (87.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.3702 | (87.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.5559 | (87.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.9282 | (44.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 35.6882 | (64.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.4000 | (97.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0097 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.4000 | (97.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 35.5236 | (64.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 35.5236 | (64.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.4301 | (93.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.5779 | (93.42) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.1644 | (93.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.1644 | (93.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.8338 | (94.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.8338 | (94.17) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 5.5080 | (94.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.5080 | (94.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.1707 | (94.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.1707 | (94.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.8636 | (95.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.8636 | (95.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.5699 | (95.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.5699 | (95.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.3117 | (95.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.0667 | (95.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.8585 | (66.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.6055 | (74.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.6055 | (74.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.6055 | (74.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.6055 | (74.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.9748 | (73.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.2691 | (76.73) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.3503 | (84.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.3503 | (84.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.7355 | (70.26) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.7607 | (70.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 73.1849 | (26.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 64.3346 | (35.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.9190 | (68.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.0316 | (16.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.0990 | (87.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0007 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0008 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 46.5864 | (53.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.6732 | (90.33) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.2247 | (90.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.7470 | (91.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.0459 | (95.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 3.9849 | (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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.1979 | (93.80) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.3942 | (91.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.3774 | (74.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.3383 | (91.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.1777 | (95.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 52.1919 | (47.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.2825 | (90.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.9647 | (55.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 3.4213 | (96.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.4322 | (90.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 43.4305 | (56.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.5617 | (72.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.0670 | (93.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.7322 | (92.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.9673 | (91.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6316 | (89.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0146 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.9525 | (90.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.9050 | (89.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.2861 | (74.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.5258 | (78.47) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.5258 | (78.47) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.3768 | (68.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0316 | (99.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 3.3014 | (96.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.4357 | (94.56) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.4048 | (92.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 68.4803 | (31.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 71.2891 | (28.71) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 0.0158 | (99.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0035 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0000 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.1869 | (95.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0035 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0035 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0035 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0158 | (99.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0035 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0016 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 1.0251 | (98.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 72.8543 | (27.15) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.3703 | (33.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.7336 | (87.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0054 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.1309 | (85.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4206 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.7851 | (97.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.0953 | (73.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.4064 | (74.59) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.2944 | (74.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.5492 | (83.45) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0035 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.9097 | (99.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0110 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.2689 | (99.73) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 67.7180 | (32.28) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 89.9015 | (10.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.9992 | (8.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.5591 | (99.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.5591 | (99.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.6935 | 0.69 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.2664 | (2.73) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.6486 | (1.35) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 96.2980 | (3.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 95.9200 | (4.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.4561 | (2.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 77.6596 | (22.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.7701 | (11.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.6404 | (14.36) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.8052 | (72.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.6868 | (15.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.6868 | (15.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.7676 | (13.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.9160 | (1.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.3827 | (1.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 92.1717 | (7.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.5922 | (11.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.6808 | (14.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.4907 | (15.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 96.5608 | (3.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.9160 | (1.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.9160 | (1.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.8303 | (6.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.7085 | (8.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.9160 | (1.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.0745 | (2.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 95.3003 | (4.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.5897 | (6.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.9395 | (8.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.3465 | (9.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.8078 | (11.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.3206 | (12.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.8824 | (14.12) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.4907 | (15.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.1435 | (16.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.8386 | (18.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 79.3478 | (20.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 77.0042 | (23.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 73.7374 | (26.26) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 70.7364 | (29.26) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 69.7897 | (30.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.9484 | (5.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 92.8317 | (7.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.3913 | (14.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.6326 | (33.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.3827 | (1.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 96.5608 | (3.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.8052 | (5.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.1122 | (6.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.4787 | (8.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 89.9015 | (10.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.3777 | (11.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.9048 | (13.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.1014 | (15.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.7664 | (17.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 80.2198 | (19.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 77.8252 | (22.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 75.5694 | (24.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 72.4206 | (27.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 69.5238 | (30.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.9081 | (16.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.4787 | (8.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.6868 | (15.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0084 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.8405 | (76.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.3504 | (6.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.6580 | (95.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.7599 | (12.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 95.9312 | (4.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.2285 | (15.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 99.1848 | (0.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.9160 | (1.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.6486 | (1.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.3827 | (1.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 95.0521 | (4.95) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 93.3504 | (6.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.9395 | (8.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.9395 | (8.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.7085 | (8.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.4787 | (8.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.5707 | (9.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.3465 | (9.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.1235 | (9.88) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.6983 | (13.30) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.4907 | (15.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.2956 | (15.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.5596 | (5.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.4787 | (8.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 89.0244 | (10.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.6983 | (13.30) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.2804 | (14.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 77.8252 | (22.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.3777 | (11.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 56.5690 | (43.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.0848 | (44.92) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 53.6396 | (46.36) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.6868 | (95.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.7601 | (92.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.5872 | (90.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.3747 | (79.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 80.1269 | (19.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.9695 | (88.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.6935 | (84.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.7630 | (91.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.7781 | (92.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.8991 | (92.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.0736 | (91.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.8686 | (87.13) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.6813 | (86.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.2954 | (87.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.2336 | (77.77) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 63.7417 | (36.26) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.3568 | (55.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.7253 | (87.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 101.6734 | 1.67 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.2194 | (76.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 80.3236 | (19.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 80.3236 | (19.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.1025 | (71.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.1654 | (78.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.3548 | (76.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.7342 | (33.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.7342 | (33.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.7342 | (33.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.6193 | (75.38) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.3548 | (76.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.5552 | (76.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.2946 | (86.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.7567 | (12.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.7567 | (12.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.5744 | (86.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 68.2616 | (31.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.6655 | (17.33) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.5476 | (82.45) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 68.3791 | (31.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 101.8727 | 1.87 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.7596 | (79.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.7043 | (79.30) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.0148 | (86.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 67.2335 | (32.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.8084 | (34.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.8084 | (34.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.1124 | (54.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.6226 | (82.38) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.0718 | (83.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.9293 | (67.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.4420 | (78.56) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 10.8522 | (89.15) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.7163 | (88.28) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.4670 | (89.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.5444 | (17.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.7272 | (89.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.8418 | (89.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.2876 | (89.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.2876 | (89.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.3464 | (89.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.4605 | (90.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.3464 | (89.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.2287 | (89.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.3621 | (88.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.1866 | (71.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.2564 | (83.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.2463 | (90.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.2564 | (83.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.1866 | (71.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.4582 | (91.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.6527 | (91.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.7339 | (91.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.5209 | (91.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.0665 | (83.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.2902 | (91.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.8447 | (67.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.6784 | (80.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.8447 | (67.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.3467 | (41.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.3467 | (41.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.3173 | (41.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.3173 | (41.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.1881 | (38.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.1825 | (38.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 60.1188 | (39.88) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.3942 | (41.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.6991 | (40.30) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 16.4013 | (83.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.0309 | (17.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.7619 | (91.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.2603 | (78.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.8856 | (87.11) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.0363 | (81.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.1042 | (83.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.3409 | (86.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.1268 | (83.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.9200 | (79.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.7582 | (82.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.7672 | (90.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.7887 | (86.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.7807 | (83.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.7539 | (71.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.0885 | (91.91) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.5435 | (61.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.2239 | (92.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.1947 | (91.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.5042 | (84.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.4075 | (11.59) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 40.3679 | (59.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.0269 | (78.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.5158 | (17.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 40.5580 | (59.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.6138 | (1.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.2313 | (54.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.9006 | (66.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.5251 | (86.47) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.2988 | (66.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.5385 | (72.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.3407 | (60.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.7640 | (68.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.0253 | (81.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.2115 | (78.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.2115 | (78.79) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 21.2115 | (78.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.3064 | (76.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.2576 | (78.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.7965 | (79.20) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.9136 | (60.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4277 | (79.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 41.2522 | (58.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.7054 | (77.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.8061 | (60.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 46.5172 | (53.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.1447 | (82.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.6465 | (79.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.8420 | (60.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 46.5591 | (53.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.9880 | (83.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.5714 | (17.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.7965 | (79.20) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4738 | (79.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.8162 | (82.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.7131 | (77.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.3876 | (77.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.1776 | (75.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.5660 | (17.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.8155 | (78.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.4927 | (78.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.7018 | (17.30) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.5849 | (78.42) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 43.6804 | (56.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.6200 | (18.38) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.0577 | (74.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 30.3925 | (69.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.9387 | (81.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.2133 | (40.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.4518 | (81.55) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.4518 | (81.55) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.7018 | (75.30) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 13.2350 | (86.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.2608 | (6.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.3363 | (8.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6284 | (89.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.4305 | (89.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.1271 | (89.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 67.7187 | (32.28) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.3553 | (38.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.3571 | (72.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.9147 | (72.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.5539 | (72.45) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.5539 | (72.45) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.4969 | (83.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 40.3462 | (59.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.4163 | (71.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.3729 | (71.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.3294 | (71.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.9268 | (77.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.9268 | (77.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.3729 | (71.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.3729 | (71.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.3301 | (14.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.5135 | (17.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.9658 | (42.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 62.1852 | (37.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.3516 | 0.35 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.3516 | 0.35 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.1062 | (41.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.9658 | (42.03) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.3000 | (18.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.6021 | (60.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.6092 | (60.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.6092 | (60.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.6092 | (60.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.7095 | (60.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.6665 | (60.33) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 39.7596 | (60.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.5083 | (15.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 41.2462 | (58.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 37.4220 | (62.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.1288 | (13.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.3399 | (17.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.3197 | (17.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.3173 | (86.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 63.2177 | (36.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.1906 | (68.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.0468 | (86.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.9086 | (6.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 63.9495 | (36.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.2846 | (67.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 64.2310 | (35.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.7405 | (67.26) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.9145 | (77.09) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.1655 | (76.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.4202 | (75.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 30.7809 | (69.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.5289 | (71.47) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.7909 | (92.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.2339 | (92.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.1807 | (90.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.2339 | (44.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.0077 | (78.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.1753 | (75.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.0952 | (6.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.9884 | (78.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.9307 | (17.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.6408 | (78.36) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.2852 | (83.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.8699 | (18.13) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.1437 | (88.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.3003 | (89.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.7483 | (80.25) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 57.8593 | (42.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.4292 | (77.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.5640 | (77.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.8959 | (77.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.9996 | (77.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.0885 | (75.91) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.4263 | (74.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.2664 | (73.73) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.3708 | (12.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.4515 | (12.55) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.5236 | (12.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.5601 | (78.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.8294 | (84.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6477 | (89.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.3257 | (91.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.2591 | (12.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.2349 | (15.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.2349 | (15.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.1455 | 0.15 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.4919 | (5.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 85.5404 | (14.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.4430 | (18.56) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.8459 | (91.15) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 96.2096 | (3.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 96.2316 | (3.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 96.3228 | (3.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 96.4298 | (3.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.1508 | (12.85) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.1650 | (12.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 87.2562 | (12.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.7484 | (70.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.5869 | (93.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.4047 | (91.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.4301 | (70.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.9757 | (70.02) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 30.2031 | (69.80) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 31.0216 | (68.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.4067 | (88.59) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.5900 | (54.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.5900 | (54.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.1125 | (75.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.4975 | (88.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.7897 | (54.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.3804 | (75.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.9209 | (88.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 46.0477 | (53.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.8626 | (75.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.4653 | (87.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 46.9630 | (53.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.5055 | (74.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.1307 | (86.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 48.0864 | (51.91) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 49.7506 | (50.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 40.8173 | (59.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.3461 | (55.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.8774 | (71.12) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.1274 | (70.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.8891 | (71.11) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.7576 | (88.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.8319 | (90.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.3833 | (79.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.9822 | (84.02) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.9866 | (84.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.1969 | (40.80) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.2182 | (40.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.4318 | (40.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.8815 | (92.12) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.3827 | (42.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.3982 | (42.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.5793 | (42.42) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.2517 | (41.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.4713 | (87.53) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 96.7133 | (3.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.2821 | (76.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 43.1647 | (56.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.1065 | (2.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.2569 | (88.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 99.1864 | (0.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.4711 | (34.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.7294 | (55.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.4547 | (68.55) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.9589 | (77.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.5215 | (82.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.5215 | (82.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.6332 | (13.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.0313 | (80.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.5100 | (18.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 46.2056 | (53.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.7437 | (83.26) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.6840 | (82.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.0667 | (89.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.5718 | (86.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.9862 | (89.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.1032 | (90.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.4555 | (72.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.3949 | (88.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.3119 | (79.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.8928 | (91.11) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 66.6257 | (33.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 30.6923 | (69.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.5513 | (73.45) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 42.9946 | (57.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.4665 | (81.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 63.7805 | (36.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.6616 | (73.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.2629 | (84.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.8230 | (9.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 82.6593 | (17.34) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 89.7539 | (10.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.1303 | (16.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.9980 | (34.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.4524 | (67.55) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.7312 | (81.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.4213 | (91.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.3516 | (92.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.3648 | (16.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 41.0480 | (58.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6210 | (89.38) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.1446 | (75.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.6185 | (88.38) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.5597 | (90.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.9026 | (84.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.6364 | (91.36) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.6351 | (68.36) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.6325 | (70.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.0626 | (11.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.0501 | (9.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.6701 | (9.33) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 90.6701 | (9.33) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.6792 | (54.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.2422 | (87.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.9406 | (71.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.0506 | (71.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.9246 | (72.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.9246 | (72.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.9246 | (72.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.5078 | (88.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.0266 | (88.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.8317 | (89.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6063 | (89.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.2874 | (16.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.3070 | (90.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.4344 | (89.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.2156 | (88.78) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 10.3887 | (89.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 42.6886 | (57.31) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.0233 | (71.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.4969 | (93.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.9236 | (88.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.5578 | (54.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.4722 | (6.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.4768 | (6.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.8263 | (6.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 62.0688 | (37.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 42.6047 | (57.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.2199 | (77.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.5085 | (6.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.0533 | (5.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 62.4023 | (37.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.6145 | (77.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 93.6629 | (6.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.1668 | (5.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 62.5691 | (37.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.1076 | (76.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.2122 | (5.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.7488 | (76.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.0809 | (89.92) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 103.2095 | 3.21 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.0301 | (61.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.0641 | (90.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.1252 | (90.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.1619 | (90.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.0424 | (89.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.0207 | (88.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.1349 | (82.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.9839 | (54.02) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.3659 | (75.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.8051 | (84.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.2096 | (75.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.5207 | (84.48) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 101.5982 | 1.60 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 101.6821 | 1.68 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 101.8991 | 1.90 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 102.3726 | 2.37 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 102.6193 | 2.62 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.0412 | (41.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.9372 | (42.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.3271 | (41.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 58.5869 | (41.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.7564 | (40.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.0105 | (87.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.2405 | (11.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.8276 | (72.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.1402 | (79.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.3690 | (11.63) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.4202 | (79.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.7842 | (79.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.9980 | (72.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.8869 | (79.11) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.7842 | (79.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 28.2962 | (71.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.7270 | (78.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.0630 | (70.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.4737 | (77.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.2988 | (82.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.1499 | (61.85) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.2195 | (61.78) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.4978 | (61.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.3887 | (80.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 86.1168 | (13.88) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 60.3820 | (39.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 59.7457 | (40.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.9562 | (68.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.6524 | (67.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.0387 | (81.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.7419 | (70.26) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 9.4305 | (90.57) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.8449 | (92.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 61.7701 | (38.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 83.4620 | (16.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.5969 | (83.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.3248 | (82.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.3452 | (89.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.0169 | (2.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 92.4179 | (7.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 88.5606 | (11.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 98.3921 | (1.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 99.0237 | (0.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.0014 | (68.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.7072 | (68.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 32.5407 | (67.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.6193 | (66.38) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.0273 | (2.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.7863 | (55.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.7574 | (82.24) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.2439 | (81.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.4062 | (81.59) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.1472 | (82.85) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 39.5177 | (60.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.1855 | (87.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.3148 | (81.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.4748 | (84.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.0103 | (83.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.3616 | (84.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 79.2345 | (20.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 47.9203 | (52.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.1734 | (66.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.9561 | (74.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.2346 | (81.77) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 73.8350 | (26.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.4761 | (34.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.8611 | (89.14) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 15.4637 | (84.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.1332 | (88.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.5059 | (90.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.6637 | (88.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.5630 | (81.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 35.4423 | (64.56) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 35.3791 | (64.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.7673 | (72.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.3356 | (90.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.9493 | (83.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.4597 | (86.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 81.8144 | (18.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.3758 | (85.62) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.8256 | (78.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.4830 | (85.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.7067 | (89.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.0990 | (87.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.4014 | (55.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.9880 | (82.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.9930 | (54.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 91.6049 | (8.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 71.6969 | (28.30) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 108.4788 | 8.48 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 53.5120 | (46.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.6730 | (76.33) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.3157 | (78.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.1728 | (83.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.3127 | (84.69) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.9501 | (88.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.8318 | (86.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.6030 | (68.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.3283 | (87.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.3459 | (83.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.4041 | (83.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 97.2914 | (2.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.4452 | (75.55) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 20.9277 | (79.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.0515 | (88.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.1162 | (88.88) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.9444 | (84.06) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.5960 | (87.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.6085 | (88.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.1690 | (80.83) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.2386 | (88.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.3388 | (84.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.1621 | (88.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.6772 | (84.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.2996 | (84.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.2098 | (86.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.8306 | (89.17) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.2351 | (85.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6976 | (89.30) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.0177 | (91.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.0577 | (44.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 44.8238 | (55.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 54.6336 | (45.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.5560 | (88.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.9178 | (89.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.9178 | (89.08) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 48.0481 | (51.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 67.8399 | (32.16) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.9254 | (85.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.9460 | (82.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.8625 | (88.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.0264 | (88.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 51.1208 | (48.88) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.1073 | (88.89) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.0551 | (88.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.4911 | (85.51) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 52.5457 | (47.45) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 94.3537 | (5.65) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.3351 | (86.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.3637 | (70.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 73.4737 | (26.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.6754 | (82.32) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.6581 | (89.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.1356 | (44.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.5937 | (83.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.1356 | (44.86) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.3387 | (70.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.2074 | (79.79) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 34.6029 | (65.40) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.0102 | (66.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.5810 | (80.42) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 48.5643 | (51.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.7078 | (61.29) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 72.6479 | (27.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.7484 | (83.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.6493 | (88.35) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.9815 | (81.02) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.3996 | (85.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.0159 | (86.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.1610 | (76.84) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.7872 | (86.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.4552 | (87.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.8841 | (82.12) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.2475 | (81.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.5002 | (88.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 75.6087 | (24.39) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.7162 | (86.28) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 36.8535 | (63.15) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 105.2498 | 5.25 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 22.9933 | (77.01) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 57.3421 | (42.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.5903 | (80.41) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 21.0520 | (78.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.2593 | (88.74) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 23.8514 | (76.15) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.7661 | (83.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.7754 | (82.22) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.5853 | (83.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 112.6527 | 12.65 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.3337 | (84.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 69.7170 | (30.28) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 107.3643 | 7.36 | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 36.3932 | (63.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 95.3627 | (4.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 33.9275 | (66.07) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.9585 | (54.04) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 70.4564 | (29.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.2665 | (93.73) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0007 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 72.5646 | (27.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 72.5646 | (27.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.7851 | (97.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 1.2378 | (98.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.7341 | (74.27) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0003 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 70.4633 | (29.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 47.5866 | (52.41) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 31.7244 | (68.28) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 21.1496 | (78.85) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.0997 | (85.90) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.3998 | (90.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 6.2665 | (93.73) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 4.1777 | (95.82) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.7851 | (97.21) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 1.8568 | (98.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 1.2378 | (98.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 84.4907 | (15.51) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 57.4227 | (42.58) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.2818 | (61.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 25.5212 | (74.48) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.0141 | (82.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.3428 | (88.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.5618 | (92.44) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.0412 | (94.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 3.3608 | (96.64) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.2406 | (97.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 1.4937 | (98.51) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.9958 | (99.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.6639 | (99.34) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.4426 | (99.56) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.2950 | (99.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.1967 | (99.80) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.1311 | (99.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0874 | (99.91) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0583 | (99.94) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0388 | (99.96) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0259 | (99.97) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0173 | (99.98) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0115 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0077 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0051 | (99.99) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0034 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0023 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0015 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0010 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0007 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0005 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0003 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0002 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 45.7695 | (54.23) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.8170 | (84.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 69.4240 | (30.58) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 16.4677 | (83.53) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 26.6267 | (73.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 8.8109 | (91.19) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.3380 | (90.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 16.8636 | (83.14) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.8769 | (90.12) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.2462 | (88.75) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.0517 | (87.95) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 65.9511 | (34.05) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 29.8722 | (70.13) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.4990 | (84.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 24.4837 | (75.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.1944 | (87.81) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 27.1274 | (72.87) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 70.2775 | (29.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 48.3315 | (51.67) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.3380 | (90.66) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.2754 | (84.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.3049 | (90.70) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 19.5417 | (80.46) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 17.0731 | (82.93) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 68.6317 | (31.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 55.8177 | (44.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 20.6338 | (79.37) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 13.4392 | (86.56) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.2360 | (88.76) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 15.4589 | (84.54) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 10.7464 | (89.25) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.5104 | (87.49) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.8190 | (88.18) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 38.9825 | (61.02) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.4986 | (88.50) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 18.3239 | (81.68) | 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 |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 15.4849 | (84.52) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.8972 | (87.10) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.3861 | (87.61) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.3162 | (87.68) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 12.2851 | (87.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 14.5736 | (85.43) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 11.8860 | (88.11) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 3.2910 | (96.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 9.0758 | (90.92) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 7.4048 | (92.60) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 2.5781 | (97.42) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 5.2915 | (94.71) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 3.2837 | (96.72) | 0.00 | 0.00 | 0 |
| 12/04/2011 | Spot Bond | 100.0000 | 0.1051 | (99.89) | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |