



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 26/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/04/2011	Spot Bond	83.3365	96.8354	16.20	0.00	0.00	0
26/04/2011	Spot Bond	104.4838	104.5477	0.06	0.00	0.00	0
26/04/2011	Spot Bond	123.1301	123.2304	0.08	0.00	0.00	0
26/04/2011	Spot Bond	119.4946	119.6058	0.09	0.00	0.00	0
26/04/2011	Spot Bond	109.8539	109.9692	0.10	0.00	0.00	0
26/04/2011	Spot Bond	132.7210	133.3245	0.45	0.00	0.00	0
26/04/2011	Spot Bond	107.8483	107.9326	0.08	0.00	0.00	0
26/04/2011	Spot Bond	113.6203	114.3792	0.67	0.00	0.00	0
26/04/2011	Spot Bond	101.3607	101.4245	0.06	0.00	0.00	0
26/04/2011	Spot Bond	101.0345	101.1250	0.09	0.00	0.00	0
26/04/2011	Spot Bond	103.5515	103.6172	0.06	0.00	0.00	0
26/04/2011	Spot Bond	95.0004	95.0579	0.06	0.00	0.00	0
26/04/2011	Spot Bond	89.1051	89.1554	0.06	0.00	0.00	0
26/04/2011	Spot Bond	74.9371	75.0077	0.09	0.00	0.00	0
26/04/2011	Spot Bond	98.7198	98.7489	0.03	0.00	0.00	0
26/04/2011	Spot Bond	101.3166	101.3464	0.03	0.00	0.00	0
26/04/2011	Spot Bond	102.7372	102.7609	0.02	0.00	0.00	0
26/04/2011	Spot Bond	84.1736	84.2123	0.05	0.00	0.00	0
26/04/2011	Spot Bond	5.9300	100.6902	1597.98	0.00	0.00	0
26/04/2011	Spot Bond	5.9500	100.6925	1592.31	0.00	0.00	0
26/04/2011	Spot Bond	6.0200	100.7006	1572.77	0.00	0.00	0
26/04/2011	Spot Bond	6.3200	100.7354	1493.91	0.00	0.00	0
26/04/2011	Spot Bond	7.3500	100.8547	1272.17	0.00	0.00	0
26/04/2011	Spot Bond	8.8000	101.0223	1047.98	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	63.7614	(36.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.9349	(91.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.9584	(91.04)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/04/2011	Spot Bond	100.0000	9.3471	(90.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.0536	(89.95)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.9977	(87.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.7475	(9.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.7871	(9.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.9635	(9.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.4925	(8.51)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.8149	(7.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.3578	(5.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.7299	(18.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.7319	(18.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.7500	(18.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.8084	(18.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.0158	(17.98)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.3077	(17.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	83.1130	(16.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.7010	(86.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	64.6540	(35.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	64.8581	(35.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	65.5169	(34.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.5360	(93.46)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.0029	(93.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.3141	(92.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.9366	(92.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.3516	(91.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.7505	(87.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.8453	(68.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.9920	(68.01)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	32.4320	(67.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.7055	(94.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.7909	(95.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.7909	(95.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.7385	(85.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.1669	(88.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.3601	(92.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.2159	(91.78)	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
26/04/2011	Spot Bond	100.0000	7.4985	(92.50)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.9527	(85.05)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.5053	(95.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.5053	(95.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.7499	(60.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	65.5057	(34.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	25.9998	(74.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.1308	(99.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0087	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0080	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.2026	(77.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.3241	(77.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.1720	(88.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.5261	(88.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.9813	(88.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.4202	(84.58)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.1895	(85.81)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.4677	(88.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.4647	(87.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.7030	(87.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.9413	(87.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.6983	(89.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	58.4520	(41.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	40.8732	(59.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.4835	(97.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0100	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.4835	(97.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	36.7589	(63.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	36.7589	(63.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.6531	(93.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.8060	(93.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.3816	(93.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.3816	(93.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.0442	(93.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.0442	(93.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.7073	(94.29)	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
26/04/2011	Spot Bond	100.0000	5.7073	(94.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.3578	(94.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.3578	(94.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.0396	(94.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.0396	(94.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.7348	(95.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.7348	(95.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.4677	(95.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.2143	(95.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	35.2517	(64.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.6474	(73.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.6474	(73.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.6474	(73.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.6474	(73.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.0662	(71.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.2107	(75.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9819	(84.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9819	(84.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.7028	(73.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.7190	(73.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	75.7935	(24.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	66.9669	(33.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.2887	(71.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.4053	(13.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.3945	(91.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0009	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	48.4926	(51.51)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.0096	(89.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.5455	(90.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.0512	(90.95)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.1866	(95.81)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.1235	(95.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	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
26/04/2011	Spot Bond	100.0000	6.4487	(93.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.7376	(91.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.4099	(73.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.6814	(91.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.3467	(95.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	50.4482	(49.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.4500	(93.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	46.8045	(53.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	3.5612	(96.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.8182	(90.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	45.2175	(54.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.6769	(71.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.3138	(93.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.0486	(91.95)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.3342	(90.67)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.2177	(88.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0154	(99.98)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.3620	(89.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3537	(88.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.3150	(73.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.3968	(77.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.3968	(77.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	32.6464	(67.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0329	(99.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	3.4365	(96.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.6594	(94.34)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.7095	(92.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	70.8738	(29.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	73.8866	(26.11)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0164	(99.98)	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
26/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.3563	(95.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0164	(99.98)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	1.0670	(98.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	75.5694	(24.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	68.6090	(31.39)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.2561	(86.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0056	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.7026	(85.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2515	(78.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.8978	(97.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.1512	(72.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.4402	(73.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.3236	(73.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.2302	(82.77)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.9471	(99.05)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0115	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.2800	(99.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	70.0576	(29.94)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.9560	(2.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.5704	(99.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.5704	(99.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	105.6322	5.63	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	102.0240	2.02	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	100.7654	0.77	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	100.3699	0.37	0.00	0.00	0

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26/04/2011	Spot Bond	100.0000	102.0846	2.08	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	80.7522	(19.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.6961	(7.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.5497	(9.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.7720	(71.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.5310	(9.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.5792	(17.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	80.0439	(19.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	76.5199	(23.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	72.2772	(27.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	99.4697	(0.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.1494	(2.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	89.0336	(10.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	69.7086	(30.29)	0.00	0.00	0
26/04/2011	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
26/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	83.5240	(16.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	80.9313	(19.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	78.4946	(21.51)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	75.1029	(24.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	71.9921	(28.01)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0087	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.6695	(75.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.8241	(95.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.6128	(8.39)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	100.5482	0.55	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.7380	(12.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.5707	(9.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	99.1848	(0.82)	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
26/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.5707	(9.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	89.0244	(10.98)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	80.9313	(19.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	58.5360	(41.46)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	57.0003	(43.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.5048	(44.50)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.8549	(95.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.1064	(91.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.2200	(91.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2839	(78.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.4843	(15.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.5220	(87.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.3938	(83.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.1540	(90.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.1252	(91.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.2516	(91.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.4338	(91.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.4428	(86.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.2918	(85.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.8441	(87.16)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.2258	(76.77)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	66.6843	(33.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	46.4045	(53.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.2995	(86.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.0417	(14.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.4283	(80.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.6524	(15.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.6524	(15.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.3565	(70.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.1099	(77.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.3970	(75.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.2716	(17.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.2716	(17.73)	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
26/04/2011	Spot Bond	100.0000	82.2716	(17.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.7944	(72.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.3970	(75.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.6426	(75.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.9084	(86.09)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.5814	(8.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.5814	(8.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.2011	(85.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.7950	(17.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.2580	(12.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.3577	(81.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.8352	(17.16)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.0142	(14.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.6860	(78.31)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.6282	(78.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.6156	(86.38)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.4427	(17.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.0435	(44.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.0435	(44.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.0070	(44.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.4362	(81.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.7971	(83.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.4759	(61.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.3989	(77.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3365	(88.66)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.2391	(87.76)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.9341	(89.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.1302	(12.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.2060	(88.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3256	(88.67)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.7109	(89.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.7109	(89.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.7721	(89.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.8827	(90.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.7721	(89.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.6496	(89.35)	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
26/04/2011	Spot Bond	100.0000	11.8692	(88.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.4445	(70.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.9818	(83.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.6589	(90.34)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.9818	(83.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.4445	(70.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.8356	(91.16)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.0388	(90.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.1237	(90.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.9012	(91.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.7835	(83.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.6601	(91.34)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.4637	(72.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.5664	(79.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.4637	(72.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.4656	(39.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.4656	(39.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.4351	(39.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.4351	(39.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	63.6456	(36.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	63.6399	(36.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	62.8016	(37.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	61.0001	(39.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	62.6961	(37.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.9970	(83.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.4331	(14.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.1573	(90.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.2090	(77.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.4670	(86.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.1029	(84.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.8228	(83.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.9362	(86.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.8713	(83.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.8641	(78.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.5780	(81.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.1341	(89.87)	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
26/04/2011	Spot Bond	100.0000	14.4110	(85.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2801	(80.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.8098	(70.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.5335	(91.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	40.2828	(59.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.5574	(92.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.5730	(91.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.2200	(83.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.3079	(7.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	42.1694	(57.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.9653	(78.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.9302	(14.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	42.3680	(57.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	103.4373	3.44	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	47.3194	(52.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.0985	(60.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3127	(88.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	34.5496	(65.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.7674	(71.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.0963	(58.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	33.1814	(66.82)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.8297	(81.17)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.1580	(77.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.1580	(77.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.1580	(77.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.3464	(75.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.2062	(77.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.7246	(78.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.6947	(58.31)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.3393	(78.66)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	43.0931	(56.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.7536	(76.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.5825	(58.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.8942	(61.11)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.9361	(82.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.5782	(78.42)	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
26/04/2011	Spot Bond	100.0000	41.6199	(58.38)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.9292	(61.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.7722	(82.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.1586	(12.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.7246	(78.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.3874	(78.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.6387	(81.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.7616	(76.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.4211	(76.58)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	25.2565	(74.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.1530	(12.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.7890	(77.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.4519	(77.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.2964	(12.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.5482	(77.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	45.6296	(54.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.9819	(15.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.2145	(73.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.7955	(68.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.7838	(80.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	61.8557	(38.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2753	(80.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2753	(80.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.8790	(72.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.8460	(86.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	99.3430	(0.66)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.1662	(2.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.1026	(88.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.8960	(89.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.5790	(89.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	83.7611	(16.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	64.1877	(35.81)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.5917	(71.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.1744	(70.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.7973	(71.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.7973	(71.20)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
26/04/2011	Spot Bond	100.0000	17.2414	(82.76)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	42.1467	(57.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.6844	(70.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.6390	(70.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.5937	(70.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.2892	(73.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.2892	(73.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.6390	(70.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.6390	(70.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.9612	(11.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.0976	(12.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.5526	(39.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	65.0559	(34.94)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.2137	(15.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.2137	(15.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.6992	(39.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.5526	(39.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.6487	(15.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.3693	(58.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.3768	(58.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.3768	(58.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.3768	(58.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.4815	(58.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.4366	(58.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.5339	(58.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.1043	(11.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	43.1075	(56.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.1107	(60.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	89.7939	(10.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.7628	(14.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.7418	(14.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.9116	(86.09)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	66.1361	(33.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	32.6305	(67.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.6490	(86.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.3686	(1.63)	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
26/04/2011	Spot Bond	100.0000	66.9017	(33.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	33.7750	(66.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	67.1962	(32.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	34.2519	(65.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.9723	(76.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.2349	(75.77)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	25.5476	(74.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	32.2019	(67.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.8020	(70.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.1386	(91.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.5568	(92.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.5904	(90.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	57.7265	(42.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.8672	(78.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.2636	(72.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.4141	(2.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.0035	(77.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.3861	(13.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.5262	(77.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.6186	(86.38)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.2576	(14.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.6410	(88.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.7600	(89.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.0337	(78.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.4413	(39.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.7702	(81.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.8830	(81.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.1607	(80.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2475	(80.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.1588	(79.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2784	(78.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.9813	(78.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.1880	(8.81)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.2722	(8.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.3475	(8.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.5222	(77.48)	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
26/04/2011	Spot Bond	100.0000	13.2368	(86.76)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.9040	(91.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.7100	(91.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.0622	(8.94)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.8109	(12.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	87.8109	(12.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.0406	(15.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	100.8622	0.86	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	90.4913	(9.51)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.8053	(15.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.4073	(92.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.8041	(18.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.8228	(18.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.9004	(18.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.9913	(18.01)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.2941	(7.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.3092	(7.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.4057	(7.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.1217	(68.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.8841	(93.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.7839	(91.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.7887	(69.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.3595	(68.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.5974	(68.40)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	32.4536	(67.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.9158	(88.08)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.1220	(61.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.1220	(61.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.1627	(79.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.6141	(90.39)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.2890	(61.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.3867	(79.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.9682	(90.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.5047	(61.50)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.7899	(79.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.4234	(89.58)	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
26/04/2011	Spot Bond	100.0000	39.2701	(60.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.3275	(78.67)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.9798	(89.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	40.2095	(59.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.6011	(58.40)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	42.6388	(57.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	46.3933	(53.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.1661	(69.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.4272	(69.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.1783	(69.82)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.2823	(87.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.2706	(89.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2929	(78.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.6954	(83.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.7000	(83.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	61.8386	(38.16)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	61.8609	(38.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	62.0839	(37.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.2332	(91.77)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	59.9435	(40.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	59.9597	(40.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.1488	(39.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.8512	(39.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.4359	(89.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	101.3930	1.39	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.3569	(75.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	45.1573	(54.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.4817	(17.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.6703	(88.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	102.4207	2.42	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	81.8387	(18.16)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	54.7814	(45.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	37.4262	(62.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.3189	(73.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2103	(80.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2103	(80.79)	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
26/04/2011	Spot Bond	100.0000	90.3549	(9.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.5823	(79.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.8674	(15.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.6483	(61.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.1336	(84.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.4732	(81.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.5160	(89.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.1983	(85.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.4764	(88.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.5094	(90.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.6945	(71.31)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.6139	(90.39)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.2285	(78.77)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.3033	(90.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.7520	(44.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.9552	(68.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.6316	(72.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	44.7637	(55.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.0183	(79.98)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	66.7249	(33.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.8647	(72.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9516	(84.05)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.6202	(3.38)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.1276	(13.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	95.4027	(4.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.6265	(13.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.2036	(44.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.1438	(72.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.6672	(84.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.7971	(91.20)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.6797	(92.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.8626	(13.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	42.8797	(57.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.0950	(88.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.4537	(72.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.9305	(89.07)	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
26/04/2011	Spot Bond	100.0000	8.0077	(91.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.4801	(83.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.0218	(90.98)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.4567	(73.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.9549	(69.05)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.9288	(8.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	95.7375	(4.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.7605	(5.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	94.7605	(5.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.2081	(61.79)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.8074	(87.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.2321	(69.77)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.3024	(70.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.1707	(70.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.1707	(70.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.1707	(70.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.0271	(87.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.5242	(88.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3205	(88.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.0796	(88.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	86.7738	(13.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.7223	(90.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.7266	(91.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.3799	(90.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.6962	(91.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	44.6593	(55.34)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.2739	(70.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.7901	(93.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.4741	(87.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.2773	(44.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.8538	(2.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	97.8585	(2.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.2244	(1.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	64.9341	(35.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	44.5715	(55.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.2457	(76.75)	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
26/04/2011	Spot Bond	100.0000	97.8918	(2.11)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.4621	(1.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	65.2831	(34.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.6584	(76.34)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.0534	(1.95)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.5809	(1.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	65.4576	(34.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.1744	(75.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.6284	(1.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	24.8451	(75.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.5463	(89.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.7463	(60.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.3701	(91.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.4208	(91.58)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.4512	(91.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.1814	(90.82)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.9927	(90.01)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.0632	(84.94)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.4759	(61.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.3936	(72.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.0879	(83.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.2742	(72.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.8578	(84.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.6313	(39.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.5227	(39.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	60.9299	(39.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	61.2014	(38.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	62.4231	(37.58)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.5525	(87.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.1334	(7.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.0695	(70.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.0390	(78.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.2676	(7.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.3315	(78.67)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.7118	(78.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.2475	(70.75)	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
26/04/2011	Spot Bond	100.0000	21.8190	(78.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.7118	(78.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	29.5590	(70.44)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.6966	(77.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.3600	(69.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.4766	(76.52)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.0973	(81.90)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.8715	(60.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.9442	(60.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	40.2351	(59.76)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.2540	(79.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	91.1171	(8.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	63.0766	(36.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	62.4119	(37.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	33.3982	(66.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	34.1773	(65.82)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.8528	(81.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.1149	(68.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.8659	(90.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.1949	(91.81)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	64.6548	(35.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.1715	(11.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.3631	(82.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.1246	(81.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.8068	(89.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	101.6246	1.62	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	96.5767	(3.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	92.3742	(7.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	83.6828	(16.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	84.2199	(15.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.2505	(61.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.0413	(61.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.6341	(61.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.4014	(60.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.4144	(17.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	46.8538	(53.15)	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
26/04/2011	Spot Bond	100.0000	18.5771	(81.42)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.0862	(80.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.2559	(80.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.8528	(82.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	41.1167	(58.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.6785	(87.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.0559	(80.94)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.9715	(89.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.6581	(83.34)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9831	(84.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	82.3016	(17.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	49.8810	(50.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	34.5384	(65.46)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.0063	(72.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.6438	(81.36)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	76.4931	(23.51)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	67.7530	(32.25)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3005	(88.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.9305	(88.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.5887	(88.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.8905	(90.11)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.1357	(87.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.5864	(80.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	36.8925	(63.11)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	36.8267	(63.17)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.8971	(71.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.7134	(90.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.7632	(88.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.0043	(86.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	85.0725	(14.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.9608	(85.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.7087	(77.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.0723	(84.93)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.1424	(88.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.3945	(91.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	46.2284	(53.77)	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
26/04/2011	Spot Bond	100.0000	18.7281	(81.27)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	47.8855	(52.11)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	95.5877	(4.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	69.9728	(30.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	113.7848	13.78	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	55.7139	(44.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.1318	(81.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.1264	(84.87)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.8346	(83.17)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9392	(84.06)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.4337	(87.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.3915	(85.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.9675	(72.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.8327	(87.17)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.0147	(82.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.0753	(82.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	101.8049	1.80	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	25.4510	(74.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.7840	(78.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.5062	(88.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.5736	(88.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.6004	(83.40)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.1142	(86.89)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.0782	(87.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.9577	(80.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.6959	(88.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9595	(84.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.6188	(88.38)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.3187	(83.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.9187	(84.08)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.7443	(86.26)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.2712	(88.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.8175	(85.18)	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
26/04/2011	Spot Bond	100.0000	11.1378	(88.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.3440	(91.66)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	57.3231	(42.68)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	46.6681	(53.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	56.5334	(43.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.0315	(87.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3670	(88.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.3670	(88.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	50.0140	(49.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	70.6312	(29.37)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.5293	(84.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.6721	(81.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.3425	(87.66)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.4726	(88.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	53.2242	(46.78)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.9811	(91.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	8.9811	(91.02)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.0807	(84.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	54.6718	(45.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	98.3688	(1.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.8747	(86.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.5719	(69.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	76.0873	(23.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.3906	(81.61)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.0893	(88.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	57.3790	(42.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.2726	(82.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	57.3790	(42.62)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	30.5324	(69.47)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.1236	(85.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	36.0267	(63.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	34.3459	(65.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.5897	(86.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	50.5514	(49.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	40.2740	(59.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	70.3680	(29.63)	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
26/04/2011	Spot Bond	100.0000	17.4337	(82.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.1207	(87.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.7626	(80.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.9920	(85.01)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.5514	(86.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.1637	(79.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.3450	(85.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.9591	(87.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.6202	(86.38)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	18.7684	(81.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.9655	(88.03)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	78.4148	(21.59)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.2712	(85.73)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	38.3614	(61.64)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	23.9236	(76.08)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	59.7016	(40.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.3963	(79.60)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	21.9182	(78.08)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.7226	(88.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.1678	(80.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.4521	(82.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.3391	(87.66)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.2638	(82.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.4403	(88.56)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	72.5856	(27.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	37.8822	(62.12)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	99.5699	(0.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	34.6845	(65.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	47.8495	(52.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	72.8583	(27.14)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.5201	(93.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	75.2577	(24.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	75.2577	(24.74)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.8978	(97.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	1.2879	(98.71)	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
26/04/2011	Spot Bond	100.0000	26.7929	(73.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	73.0000	(27.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	49.5121	(50.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	33.0081	(66.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	22.0054	(77.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	14.6703	(85.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.7802	(90.22)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	6.5201	(93.48)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	4.3467	(95.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.8978	(97.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	1.9319	(98.07)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	1.2879	(98.71)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	59.7722	(40.23)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	39.8482	(60.15)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	26.5654	(73.43)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.7103	(82.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.8069	(88.19)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.8712	(92.13)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.2475	(94.75)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	3.4983	(96.50)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.3322	(97.67)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	1.5548	(98.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	1.0365	(98.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.6910	(99.31)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.4607	(99.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.3071	(99.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.2048	(99.80)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.1365	(99.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0910	(99.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0607	(99.94)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0404	(99.96)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0270	(99.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0180	(99.98)	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
26/04/2011	Spot Bond	100.0000	0.0120	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0080	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0053	(99.99)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0024	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0011	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	47.6527	(52.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.4678	(83.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	72.2806	(27.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.1453	(82.85)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	27.7101	(72.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.1693	(90.83)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.7159	(90.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.5459	(82.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	10.2765	(89.72)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.7090	(88.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.5476	(87.45)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	68.6496	(31.35)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	31.0809	(68.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.1368	(83.86)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	25.4911	(74.51)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.6962	(87.30)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	28.2373	(71.76)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	72.6688	(27.33)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	50.3090	(49.69)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.7159	(90.28)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.8969	(84.10)	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
26/04/2011	Spot Bond	100.0000	9.6835	(90.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	20.3458	(79.65)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	17.7639	(82.24)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	71.4557	(28.54)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	51.8183	(48.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.4741	(84.53)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.9922	(86.01)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.6906	(88.31)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.0950	(83.91)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.1886	(88.81)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.0252	(86.97)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.2972	(87.70)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	40.5865	(59.41)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	11.9638	(88.04)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	19.0779	(80.92)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	16.1220	(83.88)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	13.4279	(86.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.8957	(87.10)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.8230	(87.18)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.7906	(87.21)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	15.1633	(84.84)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	12.3724	(87.63)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	3.4264	(96.57)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	9.4451	(90.55)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	7.7095	(92.29)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	2.6832	(97.32)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	5.5093	(94.49)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	3.4188	(96.58)	0.00	0.00	0
26/04/2011	Spot Bond	100.0000	0.1094	(99.89)	0.00	0.00	0
Total							0