



j-Bonds Monthly Statistics Report

For September 2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.27046 | 83.34 | 0.00 |
| 03/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.30860 | 83.34 | 0.00 |
| 01/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.23232 | 83.34 | 0.00 |
| 02/09/2010 | Spot Bond | 6.2150 | 6.15 | 106.60745 | 106.65 | 0.00 |
| 03/09/2010 | Spot Bond | 6.2150 | 6.22 | 106.62547 | 106.61 | 0.00 |
| 01/09/2010 | Spot Bond | 6.1500 | 6.18 | 106.65354 | 106.57 | 0.00 |
| 03/09/2010 | Spot Bond | 7.2650 | 7.27 | 125.58414 | 125.56 | 0.00 |
| 02/09/2010 | Spot Bond | 7.2650 | 7.20 | 125.55979 | 125.85 | 0.00 |
| 01/09/2010 | Spot Bond | 7.2000 | 7.23 | 125.84786 | 132.37 | 0.00 |
| 03/09/2010 | Spot Bond | 8.0200 | 8.03 | 124.57028 | 124.44 | 0.00 |
| 02/09/2010 | Spot Bond | 8.0300 | 7.97 | 124.43913 | 125.04 | 0.00 |
| 01/09/2010 | Spot Bond | 7.9700 | 8.06 | 125.04078 | 124.02 | 0.00 |
| 03/09/2010 | Spot Bond | 1.5000 | 1.50 | 114.63440 | 114.63 | 0.00 |
| 01/09/2010 | Spot Bond | 1.4500 | 1.45 | 114.75958 | 114.75 | 0.00 |
| 02/09/2010 | Spot Bond | 1.5000 | 1.45 | 114.62972 | 114.76 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6500 | 2.65 | 133.05524 | 133.05 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5800 | 2.55 | 133.96016 | 134.33 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6500 | 2.58 | 133.04567 | 133.96 | 0.00 |
| 03/09/2010 | Spot Bond | 7.1450 | 7.14 | 107.70458 | 107.70 | 0.00 |
| 02/09/2010 | Spot Bond | 7.1400 | 7.07 | 107.70277 | 107.97 | 0.00 |
| 01/09/2010 | Spot Bond | 7.0650 | 7.09 | 107.96548 | 107.81 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6300 | 2.60 | 115.06715 | 115.63 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5000 | 2.50 | 117.52958 | 117.51 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6000 | 2.50 | 115.62503 | 117.53 | 0.00 |
| 03/09/2010 | Spot Bond | 7.7750 | 7.79 | 102.37883 | 102.30 | 0.00 |
| 02/09/2010 | Spot Bond | 7.7850 | 7.71 | 102.30346 | 102.72 | 0.00 |
| 01/09/2010 | Spot Bond | 7.7050 | 7.73 | 102.71659 | 106.63 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 03/09/2010 | Spot Bond | 7.8800 | 7.89 | 102.42790 | 102.38 | 0.00 |
| 02/09/2010 | Spot Bond | 7.8850 | 7.81 | 102.37612 | 102.84 | 0.00 |
| 01/09/2010 | Spot Bond | 7.8050 | 7.83 | 102.83843 | 102.62 | 0.00 |
| 03/09/2010 | Spot Bond | 7.0600 | 7.05 | 102.40007 | 102.43 | 0.00 |
| 02/09/2010 | Spot Bond | 7.0450 | 6.95 | 102.42525 | 102.69 | 0.00 |
| 01/09/2010 | Spot Bond | 6.9500 | 6.97 | 102.68852 | 102.59 | 0.00 |
| 03/09/2010 | Spot Bond | 7.9500 | 7.96 | 96.51135 | 96.46 | 0.00 |
| 02/09/2010 | Spot Bond | 7.9550 | 7.88 | 96.45929 | 96.91 | 0.00 |
| 01/09/2010 | Spot Bond | 7.8800 | 7.93 | 96.91442 | 96.54 | 0.00 |
| 03/09/2010 | Spot Bond | 8.0200 | 8.02 | 94.02919 | 94.01 | 0.00 |
| 02/09/2010 | Spot Bond | 8.0200 | 7.96 | 94.00899 | 94.42 | 0.00 |
| 01/09/2010 | Spot Bond | 7.9550 | 7.99 | 94.42066 | 94.13 | 0.00 |
| 02/09/2010 | Spot Bond | 7.9950 | 7.95 | 83.84152 | 84.24 | 0.00 |
| 03/09/2010 | Spot Bond | 7.9900 | 8.00 | 83.90542 | 83.84 | 0.00 |
| 01/09/2010 | Spot Bond | 7.9500 | 8.04 | 84.23852 | 83.40 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6700 | 2.65 | 100.16664 | 100.44 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5600 | 2.58 | 101.69160 | 101.39 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6500 | 2.56 | 100.43718 | 101.69 | 0.00 |
| 03/09/2010 | Spot Bond | 2.5000 | 2.42 | 100.26365 | 100.73 | 0.00 |
| 01/09/2010 | Spot Bond | 2.4200 | 2.45 | 100.72180 | 100.52 | 0.00 |
| 02/09/2010 | Spot Bond | 2.4200 | 2.42 | 100.72838 | 100.72 | 0.00 |
| 03/09/2010 | Spot Bond | 2.6800 | 2.68 | 100.97332 | 100.97 | 0.00 |
| 01/09/2010 | Spot Bond | 2.5700 | 2.57 | 102.04398 | 102.02 | 0.00 |
| 02/09/2010 | Spot Bond | 2.6800 | 2.57 | 100.96601 | 102.04 | 0.00 |
| 09/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.53785 | 83.34 | 0.00 |
| 10/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.57612 | 83.34 | 0.00 |
| 07/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.38496 | 83.34 | 0.00 |
| 08/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.49961 | 83.34 | 0.00 |
| 06/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.34678 | 83.34 | 0.00 |
| 10/09/2010 | Spot Bond | 6.0900 | 6.06 | 106.87207 | 106.88 | 0.00 |
| 09/09/2010 | Spot Bond | 6.0600 | 6.15 | 106.88335 | 106.78 | 0.00 |
| 08/09/2010 | Spot Bond | 6.1500 | 6.17 | 106.77854 | 106.71 | 0.00 |
| 07/09/2010 | Spot Bond | 6.1700 | 6.22 | 106.70543 | 106.64 | 0.00 |
| 06/09/2010 | Spot Bond | 6.2200 | 6.22 | 106.63861 | 106.63 | 0.00 |
| 10/09/2010 | Spot Bond | 7.1400 | 7.11 | 126.35374 | 126.47 | 0.00 |
| 09/09/2010 | Spot Bond | 7.1100 | 7.20 | 126.47403 | 126.02 | 0.00 |
| 08/09/2010 | Spot Bond | 7.2000 | 7.22 | 126.01731 | 125.85 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/09/2010 | Spot Bond | 7.2200 | 7.27 | 125.84862 | 125.58 | 0.00 |
| 06/09/2010 | Spot Bond | 7.2700 | 7.27 | 125.58454 | 125.58 | 0.00 |
| 10/09/2010 | Spot Bond | 7.7950 | 7.81 | 127.13966 | 127.01 | 0.00 |
| 09/09/2010 | Spot Bond | 7.8050 | 7.88 | 127.00580 | 126.18 | 0.00 |
| 08/09/2010 | Spot Bond | 7.8800 | 7.93 | 126.17866 | 125.57 | 0.00 |
| 07/09/2010 | Spot Bond | 7.9300 | 8.03 | 125.56903 | 124.49 | 0.00 |
| 06/09/2010 | Spot Bond | 8.0300 | 8.02 | 124.49267 | 124.57 | 0.00 |
| 10/09/2010 | Spot Bond | 1.4800 | 1.45 | 114.72042 | 114.80 | 0.00 |
| 09/09/2010 | Spot Bond | 1.4500 | 1.45 | 114.79583 | 114.79 | 0.00 |
| 08/09/2010 | Spot Bond | 1.4500 | 1.50 | 114.79130 | 114.64 | 0.00 |
| 06/09/2010 | Spot Bond | 1.5000 | 1.50 | 114.63908 | 114.63 | 0.00 |
| 07/09/2010 | Spot Bond | 1.5000 | 1.50 | 114.64377 | 114.64 | 0.00 |
| 10/09/2010 | Spot Bond | 2.6000 | 2.60 | 133.78029 | 133.77 | 0.00 |
| 09/09/2010 | Spot Bond | 2.6000 | 2.64 | 133.77085 | 133.23 | 0.00 |
| 08/09/2010 | Spot Bond | 2.6400 | 2.64 | 133.23444 | 133.21 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6400 | 2.65 | 133.19626 | 133.06 | 0.00 |
| 07/09/2010 | Spot Bond | 2.6400 | 2.64 | 133.20581 | 133.20 | 0.00 |
| 10/09/2010 | Spot Bond | 7.0350 | 6.99 | 108.26298 | 108.41 | 0.00 |
| 09/09/2010 | Spot Bond | 6.9900 | 7.10 | 108.41245 | 107.98 | 0.00 |
| 08/09/2010 | Spot Bond | 7.1000 | 7.14 | 107.97712 | 107.76 | 0.00 |
| 07/09/2010 | Spot Bond | 7.1400 | 7.18 | 107.76472 | 107.61 | 0.00 |
| 06/09/2010 | Spot Bond | 7.1750 | 7.15 | 107.61238 | 107.70 | 0.00 |
| 10/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.25952 | 116.25 | 0.00 |
| 09/09/2010 | Spot Bond | 2.5700 | 2.63 | 116.25140 | 115.11 | 0.00 |
| 08/09/2010 | Spot Bond | 2.6300 | 2.63 | 115.10823 | 115.08 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6300 | 2.63 | 115.07536 | 115.07 | 0.00 |
| 07/09/2010 | Spot Bond | 2.6300 | 2.63 | 115.08358 | 115.08 | 0.00 |
| 10/09/2010 | Spot Bond | 7.5950 | 7.60 | 103.50613 | 103.46 | 0.00 |
| 09/09/2010 | Spot Bond | 7.6000 | 7.68 | 103.45782 | 103.00 | 0.00 |
| 08/09/2010 | Spot Bond | 7.6800 | 7.70 | 103.00034 | 102.86 | 0.00 |
| 07/09/2010 | Spot Bond | 7.6950 | 7.78 | 102.85543 | 102.37 | 0.00 |
| 06/09/2010 | Spot Bond | 7.7800 | 7.78 | 102.37298 | 102.38 | 0.00 |
| 10/09/2010 | Spot Bond | 7.7100 | 7.71 | 103.60951 | 103.59 | 0.00 |
| 09/09/2010 | Spot Bond | 7.7100 | 7.78 | 103.58809 | 103.14 | 0.00 |
| 08/09/2010 | Spot Bond | 7.7800 | 7.79 | 103.14072 | 103.02 | 0.00 |
| 07/09/2010 | Spot Bond | 7.7900 | 7.88 | 103.01550 | 102.45 | 0.00 |
| 06/09/2010 | Spot Bond | 7.8800 | 7.88 | 102.44953 | 102.43 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/09/2010 | Spot Bond | 6.9050 | 6.86 | 102.99354 | 103.11 | 0.00 |
| 09/09/2010 | Spot Bond | 6.8600 | 6.98 | 103.10815 | 102.73 | 0.00 |
| 08/09/2010 | Spot Bond | 6.9800 | 7.03 | 102.73318 | 102.53 | 0.00 |
| 07/09/2010 | Spot Bond | 7.0300 | 7.08 | 102.52750 | 102.36 | 0.00 |
| 06/09/2010 | Spot Bond | 7.0800 | 7.06 | 102.36017 | 102.40 | 0.00 |
| 10/09/2010 | Spot Bond | 7.7850 | 7.80 | 97.70349 | 97.59 | 0.00 |
| 09/09/2010 | Spot Bond | 7.8000 | 7.87 | 97.58723 | 97.15 | 0.00 |
| 08/09/2010 | Spot Bond | 7.8650 | 7.88 | 97.15235 | 97.00 | 0.00 |
| 07/09/2010 | Spot Bond | 7.8800 | 7.97 | 96.99587 | 96.44 | 0.00 |
| 06/09/2010 | Spot Bond | 7.9650 | 7.95 | 96.43705 | 96.51 | 0.00 |
| 10/09/2010 | Spot Bond | 7.8100 | 7.82 | 95.57350 | 95.52 | 0.00 |
| 09/09/2010 | Spot Bond | 7.8150 | 7.90 | 95.51977 | 94.96 | 0.00 |
| 08/09/2010 | Spot Bond | 7.8950 | 7.94 | 94.96218 | 94.60 | 0.00 |
| 07/09/2010 | Spot Bond | 7.9400 | 8.02 | 94.60116 | 94.05 | 0.00 |
| 06/09/2010 | Spot Bond | 8.0200 | 8.02 | 94.04939 | 94.03 | 0.00 |
| 09/09/2010 | Spot Bond | 7.7650 | 7.85 | 86.12354 | 85.35 | 0.00 |
| 10/09/2010 | Spot Bond | 7.7600 | 7.77 | 86.18934 | 86.12 | 0.00 |
| 07/09/2010 | Spot Bond | 7.9050 | 8.00 | 84.72862 | 83.83 | 0.00 |
| 08/09/2010 | Spot Bond | 7.8450 | 7.91 | 85.34545 | 84.73 | 0.00 |
| 06/09/2010 | Spot Bond | 8.0000 | 7.99 | 83.83154 | 83.91 | 0.00 |
| 10/09/2010 | Spot Bond | 2.5700 | 2.60 | 101.61428 | 101.19 | 0.00 |
| 08/09/2010 | Spot Bond | 2.6700 | 2.67 | 100.20294 | 100.18 | 0.00 |
| 09/09/2010 | Spot Bond | 2.6000 | 2.67 | 101.18567 | 100.20 | 0.00 |
| 07/09/2010 | Spot Bond | 2.6700 | 2.67 | 100.18116 | 100.17 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6700 | 2.67 | 100.17389 | 100.17 | 0.00 |
| 10/09/2010 | Spot Bond | 2.3500 | 2.40 | 101.19440 | 100.89 | 0.00 |
| 08/09/2010 | Spot Bond | 2.4500 | 2.50 | 100.59121 | 100.28 | 0.00 |
| 09/09/2010 | Spot Bond | 2.4000 | 2.45 | 100.89243 | 100.59 | 0.00 |
| 07/09/2010 | Spot Bond | 2.5000 | 2.50 | 100.27719 | 100.27 | 0.00 |
| 06/09/2010 | Spot Bond | 2.5000 | 2.50 | 100.27042 | 100.26 | 0.00 |
| 10/09/2010 | Spot Bond | 2.6400 | 2.68 | 101.41685 | 101.02 | 0.00 |
| 08/09/2010 | Spot Bond | 2.6800 | 2.68 | 101.00985 | 100.99 | 0.00 |
| 09/09/2010 | Spot Bond | 2.6800 | 2.68 | 101.01715 | 101.01 | 0.00 |
| 07/09/2010 | Spot Bond | 2.6800 | 2.68 | 100.98792 | 100.98 | 0.00 |
| 06/09/2010 | Spot Bond | 2.6800 | 2.68 | 100.98062 | 100.97 | 0.00 |
| 14/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.65269 | 83.34 | 0.00 |
| 15/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.76768 | 83.34 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 16/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.80603 | 83.34 | 0.00 |
| 17/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.84442 | 83.34 | 0.00 |
| 13/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.61440 | 83.34 | 0.00 |
| 17/09/2010 | Spot Bond | 6.3000 | 6.19 | 106.79805 | 106.88 | 0.00 |
| 15/09/2010 | Spot Bond | 6.0900 | 6.13 | 106.96066 | 106.87 | 0.00 |
| 16/09/2010 | Spot Bond | 6.1900 | 6.09 | 106.88373 | 106.96 | 0.00 |
| 14/09/2010 | Spot Bond | 6.1300 | 6.13 | 106.86918 | 106.85 | 0.00 |
| 13/09/2010 | Spot Bond | 6.1300 | 6.09 | 106.85135 | 106.87 | 0.00 |
| 17/09/2010 | Spot Bond | 7.3500 | 7.24 | 125.52454 | 126.02 | 0.00 |
| 15/09/2010 | Spot Bond | 7.1400 | 7.18 | 126.47623 | 126.21 | 0.00 |
| 16/09/2010 | Spot Bond | 7.2400 | 7.14 | 126.02271 | 126.48 | 0.00 |
| 14/09/2010 | Spot Bond | 7.1800 | 7.18 | 126.21084 | 126.19 | 0.00 |
| 13/09/2010 | Spot Bond | 7.1800 | 7.14 | 126.18625 | 126.35 | 0.00 |
| 17/09/2010 | Spot Bond | 8.0650 | 7.89 | 124.47745 | 126.34 | 0.00 |
| 15/09/2010 | Spot Bond | 7.7700 | 7.84 | 127.54122 | 126.71 | 0.00 |
| 16/09/2010 | Spot Bond | 7.8850 | 7.77 | 126.33894 | 127.54 | 0.00 |
| 14/09/2010 | Spot Bond | 7.8400 | 7.85 | 126.71115 | 126.58 | 0.00 |
| 13/09/2010 | Spot Bond | 7.8500 | 7.80 | 126.57785 | 127.14 | 0.00 |
| 17/09/2010 | Spot Bond | 1.5000 | 1.48 | 111.57596 | 111.62 | 0.00 |
| 16/09/2010 | Spot Bond | 1.4800 | 1.48 | 111.62429 | 111.62 | 0.00 |
| 15/09/2010 | Spot Bond | 1.4800 | 1.48 | 111.61979 | 114.73 | 0.00 |
| 14/09/2010 | Spot Bond | 1.4800 | 1.48 | 114.72967 | 114.73 | 0.00 |
| 13/09/2010 | Spot Bond | 1.4800 | 1.48 | 114.72505 | 114.72 | 0.00 |
| 17/09/2010 | Spot Bond | 2.6200 | 2.62 | 133.58308 | 133.57 | 0.00 |
| 16/09/2010 | Spot Bond | 2.6200 | 2.62 | 133.57358 | 133.56 | 0.00 |
| 15/09/2010 | Spot Bond | 2.6200 | 2.62 | 133.56408 | 133.54 | 0.00 |
| 14/09/2010 | Spot Bond | 2.6200 | 2.60 | 133.53559 | 133.79 | 0.00 |
| 13/09/2010 | Spot Bond | 2.6000 | 2.60 | 133.78973 | 133.78 | 0.00 |
| 17/09/2010 | Spot Bond | 7.2650 | 7.17 | 107.54692 | 107.88 | 0.00 |
| 15/09/2010 | Spot Bond | 7.0550 | 7.08 | 108.29015 | 108.15 | 0.00 |
| 16/09/2010 | Spot Bond | 7.1700 | 7.06 | 107.88006 | 108.29 | 0.00 |
| 14/09/2010 | Spot Bond | 7.0750 | 7.07 | 108.15341 | 108.17 | 0.00 |
| 13/09/2010 | Spot Bond | 7.0650 | 7.04 | 108.17049 | 108.26 | 0.00 |
| 17/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.31631 | 116.31 | 0.00 |
| 16/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.30819 | 116.30 | 0.00 |
| 15/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.30008 | 116.28 | 0.00 |
| 14/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.27574 | 116.27 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.26763 | 116.26 | 0.00 |
| 17/09/2010 | Spot Bond | 7.8400 | 7.71 | 102.32898 | 103.04 | 0.00 |
| 15/09/2010 | Spot Bond | 7.6000 | 7.64 | 103.58545 | 103.30 | 0.00 |
| 16/09/2010 | Spot Bond | 7.7050 | 7.60 | 103.03572 | 103.59 | 0.00 |
| 14/09/2010 | Spot Bond | 7.6400 | 7.64 | 103.30317 | 103.28 | 0.00 |
| 13/09/2010 | Spot Bond | 7.6400 | 7.60 | 103.28176 | 103.51 | 0.00 |
| 17/09/2010 | Spot Bond | 7.9300 | 7.81 | 102.43121 | 103.16 | 0.00 |
| 15/09/2010 | Spot Bond | 7.7100 | 7.76 | 103.71664 | 103.38 | 0.00 |
| 16/09/2010 | Spot Bond | 7.8050 | 7.71 | 103.16164 | 103.72 | 0.00 |
| 14/09/2010 | Spot Bond | 7.7550 | 7.76 | 103.37852 | 103.33 | 0.00 |
| 13/09/2010 | Spot Bond | 7.7600 | 7.71 | 103.32665 | 103.61 | 0.00 |
| 17/09/2010 | Spot Bond | 7.0900 | 7.02 | 102.58276 | 102.78 | 0.00 |
| 15/09/2010 | Spot Bond | 6.9000 | 6.94 | 103.10335 | 102.94 | 0.00 |
| 16/09/2010 | Spot Bond | 7.0150 | 6.90 | 102.78355 | 103.10 | 0.00 |
| 14/09/2010 | Spot Bond | 6.9350 | 6.93 | 102.94279 | 102.94 | 0.00 |
| 13/09/2010 | Spot Bond | 6.9300 | 6.91 | 102.93852 | 102.99 | 0.00 |
| 17/09/2010 | Spot Bond | 8.0300 | 7.87 | 96.29534 | 97.32 | 0.00 |
| 15/09/2010 | Spot Bond | 7.7700 | 7.82 | 97.90091 | 97.52 | 0.00 |
| 16/09/2010 | Spot Bond | 7.8650 | 7.77 | 97.31541 | 97.90 | 0.00 |
| 14/09/2010 | Spot Bond | 7.8200 | 7.83 | 97.52041 | 97.44 | 0.00 |
| 13/09/2010 | Spot Bond | 7.8300 | 7.79 | 97.43630 | 97.70 | 0.00 |
| 17/09/2010 | Spot Bond | 8.0550 | 7.90 | 90.71239 | 91.75 | 0.00 |
| 15/09/2010 | Spot Bond | 7.8100 | 7.86 | 92.30564 | 95.31 | 0.00 |
| 16/09/2010 | Spot Bond | 7.8950 | 7.81 | 91.75446 | 92.31 | 0.00 |
| 14/09/2010 | Spot Bond | 7.8550 | 7.85 | 95.31069 | 95.32 | 0.00 |
| 13/09/2010 | Spot Bond | 7.8500 | 7.81 | 95.32422 | 95.57 | 0.00 |
| 14/09/2010 | Spot Bond | 7.8050 | 7.81 | 85.79592 | 85.73 | 0.00 |
| 15/09/2010 | Spot Bond | 7.7300 | 7.81 | 83.44862 | 85.80 | 0.00 |
| 16/09/2010 | Spot Bond | 7.8550 | 7.73 | 82.27580 | 83.45 | 0.00 |
| 17/09/2010 | Spot Bond | 8.0350 | 7.86 | 80.62580 | 82.28 | 0.00 |
| 13/09/2010 | Spot Bond | 7.8100 | 7.76 | 85.73049 | 86.19 | 0.00 |
| 15/09/2010 | Spot Bond | 2.5800 | 2.58 | 100.21001 | 101.49 | 0.00 |
| 16/09/2010 | Spot Bond | 2.5800 | 2.58 | 100.21703 | 100.21 | 0.00 |
| 17/09/2010 | Spot Bond | 2.5800 | 2.58 | 100.22404 | 100.22 | 0.00 |
| 13/09/2010 | Spot Bond | 2.5800 | 2.57 | 101.48067 | 101.61 | 0.00 |
| 14/09/2010 | Spot Bond | 2.5800 | 2.58 | 101.48777 | 101.48 | 0.00 |
| 15/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.22653 | 101.21 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 16/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.23295 | 101.23 | 0.00 |
| 17/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.23938 | 101.23 | 0.00 |
| 13/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.20083 | 101.19 | 0.00 |
| 14/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.20725 | 101.20 | 0.00 |
| 15/09/2010 | Spot Bond | 2.6400 | 2.64 | 101.45299 | 101.43 | 0.00 |
| 16/09/2010 | Spot Bond | 2.6400 | 2.64 | 101.46022 | 101.45 | 0.00 |
| 17/09/2010 | Spot Bond | 2.6700 | 2.64 | 101.17343 | 101.46 | 0.00 |
| 13/09/2010 | Spot Bond | 2.6400 | 2.64 | 101.42407 | 101.42 | 0.00 |
| 14/09/2010 | Spot Bond | 2.6400 | 2.64 | 101.43130 | 101.42 | 0.00 |
| 23/09/2010 | Spot Bond | 15.6790 | 15.68 | 92.11349 | 83.34 | 0.00 |
| 20/09/2010 | Spot Bond | 15.6790 | 15.68 | 91.88280 | 83.34 | 0.00 |
| 21/09/2010 | Spot Bond | 15.6790 | 15.68 | 92.03653 | 83.34 | 0.00 |
| 22/09/2010 | Spot Bond | 15.6790 | 15.68 | 92.07501 | 83.34 | 0.00 |
| 23/09/2010 | Spot Bond | 6.1400 | 6.15 | 107.07405 | 107.05 | 0.00 |
| 22/09/2010 | Spot Bond | 6.1450 | 6.24 | 107.05152 | 106.95 | 0.00 |
| 21/09/2010 | Spot Bond | 6.2400 | 6.31 | 106.94530 | 106.81 | 0.00 |
| 20/09/2010 | Spot Bond | 6.3100 | 6.30 | 106.80696 | 106.80 | 0.00 |
| 23/09/2010 | Spot Bond | 7.1900 | 7.20 | 126.45869 | 126.41 | 0.00 |
| 22/09/2010 | Spot Bond | 7.1950 | 7.29 | 126.41020 | 125.93 | 0.00 |
| 21/09/2010 | Spot Bond | 7.2900 | 7.36 | 125.93392 | 125.53 | 0.00 |
| 20/09/2010 | Spot Bond | 7.3550 | 7.35 | 125.52589 | 125.52 | 0.00 |
| 23/09/2010 | Spot Bond | 7.8600 | 7.89 | 126.81810 | 126.53 | 0.00 |
| 22/09/2010 | Spot Bond | 7.8850 | 8.01 | 126.52595 | 125.18 | 0.00 |
| 21/09/2010 | Spot Bond | 8.0100 | 8.07 | 125.18416 | 124.50 | 0.00 |
| 20/09/2010 | Spot Bond | 8.0650 | 8.07 | 124.50434 | 124.48 | 0.00 |
| 23/09/2010 | Spot Bond | 1.4900 | 1.55 | 111.63407 | 111.47 | 0.00 |
| 22/09/2010 | Spot Bond | 1.5500 | 1.55 | 111.47227 | 111.47 | 0.00 |
| 20/09/2010 | Spot Bond | 1.5200 | 1.50 | 111.52780 | 111.58 | 0.00 |
| 21/09/2010 | Spot Bond | 1.5500 | 1.52 | 111.46757 | 111.53 | 0.00 |
| 23/09/2010 | Spot Bond | 2.6100 | 2.61 | 133.78099 | 133.77 | 0.00 |
| 22/09/2010 | Spot Bond | 2.6100 | 2.62 | 133.77152 | 133.63 | 0.00 |
| 20/09/2010 | Spot Bond | 2.6200 | 2.62 | 133.59258 | 133.58 | 0.00 |
| 21/09/2010 | Spot Bond | 2.6200 | 2.62 | 133.63059 | 133.59 | 0.00 |
| 23/09/2010 | Spot Bond | 7.1200 | 7.11 | 108.23240 | 108.25 | 0.00 |
| 22/09/2010 | Spot Bond | 7.1100 | 7.19 | 108.24900 | 107.95 | 0.00 |
| 21/09/2010 | Spot Bond | 7.1850 | 7.24 | 107.94890 | 107.66 | 0.00 |
| 20/09/2010 | Spot Bond | 7.2400 | 7.27 | 107.66083 | 107.55 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 23/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.37313 | 116.37 | 0.00 |
| 22/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.36501 | 116.36 | 0.00 |
| 20/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.32442 | 116.32 | 0.00 |
| 21/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.35689 | 116.32 | 0.00 |
| 23/09/2010 | Spot Bond | 7.6350 | 7.65 | 103.58739 | 103.51 | 0.00 |
| 22/09/2010 | Spot Bond | 7.6450 | 7.76 | 103.51163 | 102.87 | 0.00 |
| 21/09/2010 | Spot Bond | 7.7600 | 7.84 | 102.86787 | 102.35 | 0.00 |
| 20/09/2010 | Spot Bond | 7.8400 | 7.84 | 102.35072 | 102.33 | 0.00 |
| 23/09/2010 | Spot Bond | 7.7600 | 7.78 | 103.60644 | 103.49 | 0.00 |
| 22/09/2010 | Spot Bond | 7.7750 | 7.88 | 103.49409 | 102.84 | 0.00 |
| 21/09/2010 | Spot Bond | 7.8800 | 7.95 | 102.83969 | 102.36 | 0.00 |
| 20/09/2010 | Spot Bond | 7.9450 | 7.93 | 102.36323 | 102.43 | 0.00 |
| 23/09/2010 | Spot Bond | 6.9400 | 6.92 | 103.15723 | 103.20 | 0.00 |
| 22/09/2010 | Spot Bond | 6.9200 | 6.99 | 103.19680 | 102.97 | 0.00 |
| 21/09/2010 | Spot Bond | 6.9900 | 7.06 | 102.97238 | 102.70 | 0.00 |
| 20/09/2010 | Spot Bond | 7.0550 | 7.09 | 102.70473 | 102.58 | 0.00 |
| 23/09/2010 | Spot Bond | 7.8100 | 7.84 | 97.82834 | 97.62 | 0.00 |
| 22/09/2010 | Spot Bond | 7.8400 | 7.95 | 97.61706 | 96.90 | 0.00 |
| 21/09/2010 | Spot Bond | 7.9500 | 8.02 | 96.90059 | 96.38 | 0.00 |
| 20/09/2010 | Spot Bond | 8.0200 | 8.03 | 96.37858 | 96.30 | 0.00 |
| 23/09/2010 | Spot Bond | 7.8600 | 7.87 | 92.14397 | 92.06 | 0.00 |
| 22/09/2010 | Spot Bond | 7.8700 | 7.99 | 92.05759 | 91.24 | 0.00 |
| 21/09/2010 | Spot Bond | 7.9900 | 8.05 | 91.23930 | 90.76 | 0.00 |
| 20/09/2010 | Spot Bond | 8.0500 | 8.06 | 90.76490 | 90.71 | 0.00 |
| 23/09/2010 | Spot Bond | 7.8400 | 7.87 | 82.55585 | 82.26 | 0.00 |
| 20/09/2010 | Spot Bond | 8.0450 | 8.04 | 80.55211 | 80.63 | 0.00 |
| 21/09/2010 | Spot Bond | 8.0100 | 8.05 | 80.94096 | 80.55 | 0.00 |
| 22/09/2010 | Spot Bond | 7.8700 | 8.01 | 82.25612 | 80.94 | 0.00 |
| 20/09/2010 | Spot Bond | 2.6000 | 2.58 | 99.95061 | 100.22 | 0.00 |
| 21/09/2010 | Spot Bond | 2.6000 | 2.60 | 99.97883 | 99.95 | 0.00 |
| 22/09/2010 | Spot Bond | 2.6000 | 2.60 | 99.98588 | 99.98 | 0.00 |
| 23/09/2010 | Spot Bond | 2.6000 | 2.60 | 99.99295 | 99.99 | 0.00 |
| 21/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.27152 | 101.25 | 0.00 |
| 20/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.24581 | 101.24 | 0.00 |
| 22/09/2010 | Spot Bond | 2.3500 | 2.35 | 101.27795 | 101.27 | 0.00 |
| 23/09/2010 | Spot Bond | 2.4500 | 2.35 | 100.69777 | 101.28 | 0.00 |
| 21/09/2010 | Spot Bond | 2.6000 | 2.60 | 101.89678 | 101.87 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 20/09/2010 | Spot Bond | 2.6000 | 2.67 | 101.86817 | 101.17 | 0.00 |
| 22/09/2010 | Spot Bond | 2.6100 | 2.60 | 101.80549 | 101.90 | 0.00 |
| 23/09/2010 | Spot Bond | 2.6100 | 2.61 | 101.81266 | 101.81 | 0.00 |
| 27/09/2010 | Spot Bond | 15.6790 | 15.68 | 92.15199 | 83.34 | 0.00 |
| 28/09/2010 | Spot Bond | 15.6790 | 15.68 | 92.19051 | 83.34 | 0.00 |
| 29/09/2010 | Spot Bond | 15.6790 | 15.68 | 92.30617 | 83.34 | 0.00 |
| 28/09/2010 | Spot Bond | 107.1190 | 6.12 | 53.16268 | 107.11 | 0.00 |
| 29/09/2010 | Spot Bond | 6.1300 | 107.12 | 107.17264 | 53.16 | 0.00 |
| 27/09/2010 | Spot Bond | 6.1200 | 6.14 | 107.11038 | 107.07 | 0.00 |
| 28/09/2010 | Spot Bond | 126.5560 | 7.17 | 11.83241 | 126.58 | 0.00 |
| 29/09/2010 | Spot Bond | 7.1800 | 126.56 | 126.62963 | 11.83 | 0.00 |
| 27/09/2010 | Spot Bond | 7.1700 | 7.19 | 126.57858 | 126.46 | 0.00 |
| 28/09/2010 | Spot Bond | 126.9780 | 7.85 | 10.87564 | 126.95 | 0.00 |
| 29/09/2010 | Spot Bond | 7.8300 | 126.98 | 127.27118 | 10.88 | 0.00 |
| 27/09/2010 | Spot Bond | 7.8500 | 7.86 | 126.95121 | 126.82 | 0.00 |
| 29/09/2010 | Spot Bond | 208.3076 | 1.49 | 5.82620 | 111.64 | 0.00 |
| 28/09/2010 | Spot Bond | 1.4900 | 1.49 | 111.64314 | 111.64 | 0.00 |
| 27/09/2010 | Spot Bond | 1.4900 | 1.49 | 111.63859 | 111.63 | 0.00 |
| 29/09/2010 | Spot Bond | 229.5287 | 2.61 | 3.93905 | 133.80 | 0.00 |
| 28/09/2010 | Spot Bond | 2.6100 | 2.61 | 133.79996 | 133.79 | 0.00 |
| 27/09/2010 | Spot Bond | 2.6100 | 2.61 | 133.79047 | 133.78 | 0.00 |
| 28/09/2010 | Spot Bond | 108.3110 | 7.10 | 12.66237 | 108.33 | 0.00 |
| 29/09/2010 | Spot Bond | 7.1150 | 108.31 | 108.35447 | 12.66 | 0.00 |
| 27/09/2010 | Spot Bond | 7.1000 | 7.12 | 108.32759 | 108.23 | 0.00 |
| 29/09/2010 | Spot Bond | 169.3413 | 2.56 | 3.03590 | 116.58 | 0.00 |
| 28/09/2010 | Spot Bond | 2.5600 | 2.57 | 116.57959 | 116.38 | 0.00 |
| 27/09/2010 | Spot Bond | 2.5700 | 2.57 | 116.38125 | 116.37 | 0.00 |
| 28/09/2010 | Spot Bond | 103.9020 | 7.61 | 8.51241 | 103.74 | 0.00 |
| 29/09/2010 | Spot Bond | 7.5900 | 103.90 | 103.93909 | 8.51 | 0.00 |
| 27/09/2010 | Spot Bond | 7.6100 | 7.64 | 103.74471 | 103.59 | 0.00 |
| 28/09/2010 | Spot Bond | 103.8920 | 7.74 | 9.81750 | 103.75 | 0.00 |
| 29/09/2010 | Spot Bond | 7.7100 | 103.89 | 104.01721 | 9.82 | 0.00 |
| 27/09/2010 | Spot Bond | 7.7400 | 7.76 | 103.74916 | 103.61 | 0.00 |
| 28/09/2010 | Spot Bond | 103.2250 | 6.92 | 14.67521 | 103.23 | 0.00 |
| 29/09/2010 | Spot Bond | 6.9300 | 103.23 | 103.28210 | 14.68 | 0.00 |
| 27/09/2010 | Spot Bond | 6.9200 | 6.94 | 103.23495 | 103.16 | 0.00 |
| 28/09/2010 | Spot Bond | 97.9650 | 7.79 | 8.81947 | 98.01 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 29/09/2010 | Spot Bond | 7.8000 | 97.97 | 97.99389 | 8.82 | 0.00 |
| 27/09/2010 | Spot Bond | 7.7850 | 7.81 | 98.00811 | 97.83 | 0.00 |
| 28/09/2010 | Spot Bond | 92.2830 | 7.85 | 7.36190 | 92.23 | 0.00 |
| 29/09/2010 | Spot Bond | 7.8400 | 92.28 | 92.37549 | 7.36 | 0.00 |
| 27/09/2010 | Spot Bond | 7.8500 | 7.86 | 92.23039 | 92.14 | 0.00 |
| 27/09/2010 | Spot Bond | 7.8250 | 7.84 | 82.71495 | 82.56 | 0.00 |
| 28/09/2010 | Spot Bond | 82.6850 | 7.83 | 7.57319 | 82.71 | 0.00 |
| 29/09/2010 | Spot Bond | 7.8100 | 82.69 | 82.92688 | 7.57 | 0.00 |
| 27/09/2010 | Spot Bond | 2.6000 | 2.60 | 100.00000 | 99.99 | 0.00 |
| 28/09/2010 | Spot Bond | 2.6000 | 2.60 | 100.00709 | 100.00 | 0.00 |
| 29/09/2010 | Spot Bond | 125.0064 | 2.60 | 2.10221 | 100.01 | 0.00 |
| 27/09/2010 | Spot Bond | 2.4500 | 2.45 | 100.70443 | 100.70 | 0.00 |
| 28/09/2010 | Spot Bond | 2.4400 | 2.45 | 100.76954 | 100.70 | 0.00 |
| 29/09/2010 | Spot Bond | 101.8186 | 2.44 | 3.37536 | 100.77 | 0.00 |
| 27/09/2010 | Spot Bond | 2.6100 | 2.61 | 101.81984 | 101.81 | 0.00 |
| 28/09/2010 | Spot Bond | 2.6200 | 2.61 | 101.72875 | 101.82 | 0.00 |
| 29/09/2010 | Spot Bond | 2.6200 | 2.62 | 101.75035 | 101.73 | 0.00 |
| Grand Total: | | | | | | 0.00 |