



j-Bonds Monthly Statistics Report

For April 2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 01/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.22522 | 83.34 | 0.00 |
| 01/04/2011 | Spot Bond | 5.8100 | 5.87 | 104.06497 | 104.02 | 0.00 |
| 01/04/2011 | Spot Bond | 7.7600 | 7.82 | 122.01063 | 121.73 | 0.00 |
| 01/04/2011 | Spot Bond | 8.8750 | 8.97 | 116.65965 | 115.76 | 0.00 |
| 01/04/2011 | Spot Bond | 1.2900 | 1.30 | 109.78522 | 109.76 | 0.00 |
| 01/04/2011 | Spot Bond | 2.6400 | 2.66 | 132.43863 | 132.18 | 0.00 |
| 01/04/2011 | Spot Bond | 7.3600 | 7.41 | 106.96969 | 106.78 | 0.00 |
| 01/04/2011 | Spot Bond | 2.7000 | 2.65 | 113.78931 | 114.69 | 0.00 |
| 01/04/2011 | Spot Bond | 8.3650 | 8.45 | 99.92059 | 99.48 | 0.00 |
| 01/04/2011 | Spot Bond | 8.5100 | 8.60 | 99.46875 | 98.98 | 0.00 |
| 01/04/2011 | Spot Bond | 7.0550 | 7.10 | 102.76655 | 102.63 | 0.00 |
| 01/04/2011 | Spot Bond | 8.6000 | 8.68 | 93.40293 | 92.95 | 0.00 |
| 01/04/2011 | Spot Bond | 8.6600 | 8.72 | 87.51393 | 87.13 | 0.00 |
| 01/04/2011 | Spot Bond | 8.9450 | 9.04 | 73.35630 | 72.65 | 0.00 |
| 01/04/2011 | Spot Bond | 2.7200 | 2.70 | 98.41889 | 98.68 | 0.00 |
| 01/04/2011 | Spot Bond | 2.1800 | 2.18 | 102.18768 | 102.18 | 0.00 |
| 01/04/2011 | Spot Bond | 2.7000 | 2.68 | 100.95812 | 101.18 | 0.00 |
| 01/04/2011 | Spot Bond | 8.0000 | 8.00 | 90.81705 | 8.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01571 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01567 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.70065 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.46929 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.72513 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.96755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.76753 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.90614 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.06577 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.03341 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.41764 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.48908 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.17259 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.07526 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.31075 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.36492 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38873 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33691 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.36941 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39031 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.42744 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.09146 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.21189 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.29186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.99211 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86996 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.93240 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53798 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56192 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.89239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.00509 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.49896 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.47543 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48626 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.45330 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.34074 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.80134 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.84700 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.85546 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.66702 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.53449 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.49059 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.14908 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.37549 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.92021 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.75013 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.96226 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.96979 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.60340 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.40431 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.14013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.15029 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11166 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.97088 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.28243 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.30100 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.06453 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.82666 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.54295 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.55190 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.22078 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.25288 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.55040 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.47227 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.77351 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79967 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.13498 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.06953 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.59240 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.63855 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.50447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.38189 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.06295 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.01192 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01571 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01567 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.16727 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.18968 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.57965 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.51878 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.93934 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.03248 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.38052 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.36022 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89466 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.93811 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.22813 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.19500 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.35109 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.42729 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.64479 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86978 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.93166 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78889 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86069 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.90302 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.86195 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83258 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.58993 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.61079 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.43111 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38393 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12405 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.19234 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.09402 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.11660 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.75013 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.70506 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.60359 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.61234 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.67534 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.64948 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.72431 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.78136 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.68531 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.54557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.95004 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98878 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11841 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.91721 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.00083 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.72655 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.69634 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.02247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.23732 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.15029 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.14013 | 100.00 | 0.00 |
| 04/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.40292 | 8.80 | 0.00 |
| 05/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.42667 | 8.80 | 0.00 |
| 06/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.49796 | 8.80 | 0.00 |
| 07/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.52174 | 8.80 | 0.00 |
| 08/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.54552 | 8.80 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08773 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11246 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.47865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.40070 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.43979 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.57928 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97793 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95376 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.72974 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.89725 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11589 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.00083 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.92870 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.95770 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.61234 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.60359 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.90760 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.92746 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.06055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.00226 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.78682 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84402 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17771 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13852 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.97676 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.05201 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.80456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.76494 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52403 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.88455 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.82724 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.65597 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.85609 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.62707 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.26871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23811 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.29409 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.40387 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.25270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.64479 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86978 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75318 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.73440 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.89557 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.04844 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.00950 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.80259 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.18336 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.24406 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.87448 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92517 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.31601 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.29828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.78031 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.80211 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.03378 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.79600 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63356 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68366 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.73138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.43193 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.92378 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.22154 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.81334 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.75685 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.61499 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.73070 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.81767 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.76668 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.36719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.70645 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.43386 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.37536 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.23553 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28467 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.74582 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.51436 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.26399 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.36176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08977 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06291 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.45041 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56324 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.38893 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.32178 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.08491 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.69976 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.64720 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.53529 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.59186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.67157 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.50895 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.53367 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.61025 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.09019 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.93472 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05769 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10883 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.18546 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.40984 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.55101 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.39159 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.28544 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.22222 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.55633 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.69592 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.65633 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.23412 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.40039 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.75829 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.60365 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.76059 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.78429 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91098 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.95788 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.04274 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.99419 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42668 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.36452 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.25218 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04517 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.39080 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32202 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.26823 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31409 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24461 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.21069 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.37015 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.45299 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23594 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.20629 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72212 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.78944 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.86750 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.90757 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.73958 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.67833 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.39025 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.43390 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.62999 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57081 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00155 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00156 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.76484 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.66522 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.00670 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.05801 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.42238 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.06475 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53203 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.55747 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.94583 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69946 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72058 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.35450 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.24758 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55420 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60412 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.27564 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.21985 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.86315 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.97701 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05892 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01620 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.71583 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.45763 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.30199 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.22018 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.33244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.07522 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.92818 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.40434 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44301 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.46150 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.30259 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.36368 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.46898 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02085 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98520 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.79939 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.81082 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55785 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55723 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.74972 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.90975 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.47134 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.56720 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.50073 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.78703 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.75307 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.41827 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62512 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.66936 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.91959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.64216 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.41911 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.35195 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.98228 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.05023 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.25615 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.10026 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.74072 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.77103 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69169 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.67063 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.64656 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.73102 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05769 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.69166 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.74479 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.72040 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.62419 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.32178 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.38893 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.64915 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.55309 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05769 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10883 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.72730 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.70740 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.13741 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.19359 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.05910 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.03715 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.39366 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.40578 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29402 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26035 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.79703 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.85615 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.81037 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.78436 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.75685 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.81334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.35133 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.15006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38047 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41865 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.18972 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.17228 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.49520 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.54553 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.86089 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84185 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.16723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.45959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.63888 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.58156 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.56461 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.31458 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.19943 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.63176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.70719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.53660 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.38549 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32533 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37469 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.87392 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.83637 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44960 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.42441 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.90800 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.96802 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.88930 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.77814 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47860 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50434 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71105 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.74629 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.56375 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.38150 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.73549 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78584 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.37170 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.35521 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.49515 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.57672 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.80053 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.73075 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39090 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.38637 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59501 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.56224 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.45066 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.74218 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.59503 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.02680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.04017 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68366 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63356 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.41610 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.45982 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.17291 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.22040 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.08593 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.84800 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13250 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16014 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36256 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31808 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.71923 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.87417 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.59950 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.54292 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.83490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.84446 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.22793 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.10417 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.49661 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.54455 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30018 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27713 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.84123 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.94878 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.00494 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.81307 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.04057 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.08327 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.33616 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30998 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.02247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.23732 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.58215 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.53420 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.94899 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98150 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.72601 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.68663 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69731 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71384 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.27880 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.21029 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13852 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17771 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.32206 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.39846 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.40604 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.66855 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.98049 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.14361 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.82789 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.68295 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.23005 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.25005 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33825 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.28656 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.35133 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.15006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.21933 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.37817 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.93990 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90481 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.81179 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.83344 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.29734 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.21897 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.39776 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.45268 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.86775 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91429 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.85546 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.66702 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.47321 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.75112 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71212 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64575 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69588 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.87846 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.82367 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.89961 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.73889 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.95401 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.99318 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.44049 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.38009 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93898 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.96614 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.47970 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45916 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.31246 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.64689 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.33355 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.31291 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.27217 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32141 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.23852 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.04252 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.94388 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.04441 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18097 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15047 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.16475 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.24048 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.84402 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.18788 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.39686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.41725 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00534 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00533 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.50764 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83345 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87072 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90926 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.22099 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.98267 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.17251 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.28712 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99208 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.93449 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.70645 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.81991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.47456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.37893 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.97162 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.08662 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.60754 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.57281 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.84723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.91485 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.40524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.33884 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55785 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55723 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.32068 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.48283 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04544 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10329 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 111.73932 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.04214 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.60325 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.53738 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42130 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44469 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.21373 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.37507 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.86638 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.78910 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.68639 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.84697 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.62707 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.26871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.15472 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10347 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86765 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.88991 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.00549 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.96338 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60913 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.65917 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68767 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.72127 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69154 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.65439 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27651 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29697 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.32206 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.51719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.65686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.48283 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.32068 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.76862 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.84586 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.13580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.16877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.76498 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.51623 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.28619 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.29467 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96646 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.89871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.17204 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.32493 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.56717 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.51444 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51755 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.61351 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36256 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31808 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.71006 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.77809 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.02291 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.03056 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.32883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.21411 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.75935 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.97783 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.45115 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.39493 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.04271 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.12315 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.08009 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.05760 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.16023 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.18302 | 100.00 | 0.00 |
| 06/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.41649 | 7.35 | 0.00 |
| 04/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.33702 | 7.35 | 0.00 |
| 05/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.35689 | 7.35 | 0.00 |
| 08/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.45624 | 7.35 | 0.00 |
| 07/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.43636 | 7.35 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.05062 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.04260 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.08491 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.25773 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.10288 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51731 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.42158 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.72171 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.74047 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.61507 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.58209 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.96911 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.19923 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.03459 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.95688 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.73334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.91719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44063 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.41229 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.79939 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.81082 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.69432 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.21684 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.38370 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.18546 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.68257 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.76463 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.69297 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.62589 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.62579 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.65585 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.43685 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.49751 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.40367 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37296 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.11580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.91542 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.78230 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.27956 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32881 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.44819 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.37111 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39193 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.41475 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.04860 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.90607 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.01382 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.12431 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.37974 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.29955 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.00433 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19057 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.16215 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83197 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85627 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.13328 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.15369 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.73765 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.66803 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.20427 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.43786 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.67037 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.44403 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.68269 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.72708 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.56945 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.62183 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.46250 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.39249 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.39163 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.52381 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.91706 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.69580 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.47251 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51386 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.54063 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.55303 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93299 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.90651 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.78797 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.80689 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.15031 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.05547 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.35985 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.38336 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.58973 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49508 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.47126 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.23450 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.10724 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.15270 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.29115 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.10829 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.05573 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.99616 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.85334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.09128 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.82591 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.59162 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.89186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77038 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75102 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95604 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.45153 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.42348 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.70385 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.72255 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.07061 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.03241 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01444 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01449 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.34391 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.25731 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10516 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.13186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.23430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19417 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.51532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53921 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.40560 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.37112 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.83490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.84446 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.83451 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.72806 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.34317 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.46765 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.27610 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.22698 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.88771 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.82015 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72212 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.78944 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.90960 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.87978 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.80628 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.77526 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.74537 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.90774 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.70722 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.60106 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.95124 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.02514 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.12600 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.07239 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.26406 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.42288 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.38179 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.07617 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.20927 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.26519 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.13492 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.02440 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.84427 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.95990 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.23633 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.13959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78950 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.81331 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.39456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.36012 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05901 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08368 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46412 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44328 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.61242 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.69782 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.68069 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.56022 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.92857 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.17316 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.91499 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48243 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49285 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63808 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.61232 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.90808 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.06921 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86899 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84467 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.75730 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.12637 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.28474 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.20623 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.35711 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38282 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.14415 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.00087 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78396 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.92672 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29457 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27411 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.66949 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.49000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.05368 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.15095 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.62881 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.46135 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.57213 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.77160 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.33520 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.30312 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.17922 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.20151 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96981 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82937 | 100.00 | 0.00 |
| 06/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.35848 | 6.32 | 0.00 |
| 04/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.29010 | 6.32 | 0.00 |
| 05/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.30718 | 6.32 | 0.00 |
| 07/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.37557 | 6.32 | 0.00 |
| 08/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.39268 | 6.32 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82497 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.68489 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.60797 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.68962 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.15362 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.27282 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.50653 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.47271 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.68497 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.78743 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95544 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.15625 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56836 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.53690 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.21645 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.44983 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41042 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.31494 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.98690 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30018 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27713 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.39025 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.43390 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.12048 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.98210 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.78960 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.66304 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.68596 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.53149 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.35195 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.41911 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.59999 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.43011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.00537 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.03048 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51152 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.47478 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.70666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.80244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.40039 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.23412 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.63933 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.75391 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.29914 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23580 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.46770 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29545 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.28060 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.31227 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71908 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69772 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10613 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.15739 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.72959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.68176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.79113 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.82253 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.41900 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.38708 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63581 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.65940 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94508 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89964 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.13565 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.17322 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.30713 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.27974 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.22564 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.25047 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.18776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.16976 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.76317 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78931 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.15176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.12281 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.51992 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.68067 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02626 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98743 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.24413 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.27630 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.17123 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.14434 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04517 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.04615 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.00596 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.98228 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.05023 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.65305 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.44968 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.79270 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.86504 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.27141 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.23779 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.84556 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.04658 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.94490 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.75357 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.10404 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.20295 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.28404 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.26330 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.23700 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.27322 | 100.00 | 0.00 |
| 05/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.28834 | 5.93 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 04/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.27230 | 5.93 | 0.00 |
| 06/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.33648 | 5.93 | 0.00 |
| 08/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.36858 | 5.93 | 0.00 |
| 07/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.35252 | 5.93 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.82365 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.94236 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.47661 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.49789 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.56555 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.36656 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.68055 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.84112 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.99442 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.78930 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.97292 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.15308 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.48720 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.40492 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.60197 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.65062 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.39278 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.20721 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.81589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.04563 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.19430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.05541 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.60490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.63218 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.70991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.65732 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.32680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.33514 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.46332 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00771 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00772 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.70393 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.68238 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.23412 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.40039 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.23882 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.17006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.47543 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48626 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.04055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01667 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.87679 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.16723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.55498 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.52940 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90361 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90563 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89757 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.87138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.92334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.98053 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.32206 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.79577 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.97633 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.90804 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.88587 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63136 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.65961 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.61756 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.57972 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.86675 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.03712 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.71920 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.45319 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00082 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.84849 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.73001 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35664 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58772 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.08662 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.97162 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.42845 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.48049 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.10551 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85330 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.21869 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.24160 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.22184 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.14347 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06511 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.10094 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.42650 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.32324 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.60126 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.68220 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.05369 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.07810 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.33419 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.53773 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.87598 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77186 | 100.00 | 0.00 |
| 04/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.28232 | 83.34 | 0.00 |
| 05/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.33947 | 83.34 | 0.00 |
| 06/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.51133 | 83.34 | 0.00 |
| 08/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.42265 | 83.34 | 0.00 |
| 07/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.56875 | 83.34 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.16270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.09483 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.28163 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24744 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24744 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.28163 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.92334 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.90124 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.21016 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.24467 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.49472 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.67289 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.37932 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.27610 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.32680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.33514 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03150 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03143 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.22329 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.15662 | 100.00 | 0.00 |
| 05/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.29269 | 6.02 | 0.00 |
| 04/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.27640 | 6.02 | 0.00 |
| 06/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.34156 | 6.02 | 0.00 |
| 07/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.35785 | 6.02 | 0.00 |
| 08/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.37414 | 6.02 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.17063 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.15705 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.70636 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.77707 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.62968 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.47034 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.21561 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.30944 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.33115 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.29481 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.37101 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.40051 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.35484 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.51957 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.05343 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.10880 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00838 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00837 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.51956 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.68717 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.84193 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.78504 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22062 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24119 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.50136 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.44502 | 100.00 | 0.00 |
| 06/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.33761 | 5.95 | 0.00 |
| 04/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.27321 | 5.95 | 0.00 |
| 05/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.28930 | 5.95 | 0.00 |
| 07/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.35371 | 5.95 | 0.00 |
| 08/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.36982 | 5.95 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90483 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.86630 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.16183 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.30064 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21193 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18949 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09701 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.22430 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.24160 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.21869 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.12879 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.25996 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.18926 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.16234 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.58336 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.64454 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84830 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.82613 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.13133 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.36185 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.57776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10765 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16566 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84337 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.82437 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.95313 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.05259 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.91391 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.93853 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.33362 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.99219 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.47610 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.54257 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.16702 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.43111 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38393 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02819 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.08851 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.12672 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.93726 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.28147 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.33592 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.83466 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78830 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97749 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00211 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06654 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.04177 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.70246 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.23893 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.33647 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30413 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.87379 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.01167 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87310 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.83758 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.26113 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.31701 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97998 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.94263 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.45824 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.42491 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84467 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86899 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05017 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.00795 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.91622 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.98644 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.97310 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.18272 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.35491 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.94422 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.08979 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.91055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.89558 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.91730 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.94972 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.78944 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72212 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01502 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.03447 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.14021 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.12813 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.82705 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.85976 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.95625 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.77572 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.62861 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.36289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.56241 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.62833 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.78110 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.05202 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.45663 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.31259 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.31649 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.37934 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.26196 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.23952 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.54557 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.68531 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.76644 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57919 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.60126 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.68220 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.15046 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.26881 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.28677 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.27946 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.51161 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.53966 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.73998 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.54687 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.14793 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.35436 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.41141 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.39930 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.74397 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.90148 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18895 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16418 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.31877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63066 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.62340 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.52355 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33103 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.36199 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.99270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.96794 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.75112 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.82580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.27621 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.07558 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.80290 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.84437 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.67238 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.70072 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.36452 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.25218 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00961 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00963 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.02356 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.76747 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.68834 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.85886 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.92092 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.78778 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.57691 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.55129 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.15658 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.31261 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.22223 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.25754 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.01401 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.78436 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.94667 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.18488 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15933 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15018 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.48315 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.41632 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.39109 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.18149 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.19893 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.35687 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.33827 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64575 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69588 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.19970 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.25977 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.11862 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.17433 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.99322 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.93380 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.37866 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.43735 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.23138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.15076 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.27350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.24618 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.33486 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.43624 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.79988 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.74280 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.29807 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.23722 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.55030 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.62699 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.13629 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.11415 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.80505 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86068 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12572 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12595 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.96370 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.82908 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.41238 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63887 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.20461 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.16447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.43561 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.51000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.12754 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.87343 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.39810 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.33199 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.76548 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.96632 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.16851 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15933 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.40375 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.45573 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.23236 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.19883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.14026 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.17180 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.64979 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62596 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.94666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.97329 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.81154 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.68888 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.36865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.17056 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.20044 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.53447 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.61446 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.34877 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.52546 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.59958 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.53859 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.55465 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.36355 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.34306 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.20955 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.28288 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.35154 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32404 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.29449 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.26157 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.61980 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.52140 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67964 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.74928 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.86705 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.82771 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 50.77839 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 50.89228 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05795 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.03334 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.39508 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.42701 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.91041 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.76770 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.96670 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.10504 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.92776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.71622 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.24725 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.27647 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.23244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.16702 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37779 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.40886 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.21987 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.97503 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.81455 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.78490 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.40944 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.66705 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.50564 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.39420 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89031 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.93720 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29933 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.13331 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09710 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.26614 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.04524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01328 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.61818 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.65990 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.59847 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.55584 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.55895 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.59769 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.01801 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.99374 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58782 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.61118 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.50392 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.47010 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77038 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.89186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.20895 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.14430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.25428 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.32120 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.11712 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.07210 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.30954 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33794 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.16305 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.21255 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29243 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.12643 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.48674 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.55511 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.49346 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.44984 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.32963 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.37513 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.34843 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.24083 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.45278 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.53760 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52403 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.33333 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.44772 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.38718 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.75922 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.67157 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.50895 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.16401 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.32497 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.67395 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.63684 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89820 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.92467 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.59811 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57258 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.85440 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89668 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.99347 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.80903 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.75035 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.84931 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56963 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54403 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37309 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.40038 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00838 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00837 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.96571 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02520 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.56100 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53237 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.48883 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.51238 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.83965 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.80829 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.57377 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.59460 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.16042 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.30926 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63653 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.61825 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.36877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.47513 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 104.68996 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 104.41227 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.89215 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.08581 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.95807 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.45905 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.50270 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.46515 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.44931 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83429 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.86400 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.01823 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02050 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.20894 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18385 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.82535 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.85504 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.08169 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.05143 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.27752 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30835 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.00949 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.77984 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.64829 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.67666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.65006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.37264 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.99692 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.01925 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.23160 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.25007 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.40538 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49309 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46180 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.63986 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.63083 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.78599 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.05692 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.13541 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.86427 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.07955 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.35128 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.82225 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.54926 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.79390 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.06754 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.76032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.62039 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.90419 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.04480 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.30343 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.16219 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.32318 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.46724 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.95171 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.14905 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.35172 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.82813 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.62340 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.79506 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.86255 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.15930 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.09108 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.85233 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.92239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.21223 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.16913 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.87026 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.96324 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.75302 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.65064 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.48997 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.18532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23900 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.22526 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 06/04/2011 | Spot Bond | 5.7500 | 5.77 | 104.16974 | 104.11 | 0.00 |
| 05/04/2011 | Spot Bond | 5.7700 | 5.75 | 104.11352 | 104.11 | 0.00 |
| 04/04/2011 | Spot Bond | 5.7500 | 5.81 | 104.10557 | 104.06 | 0.00 |
| 07/04/2011 | Spot Bond | 5.7500 | 5.75 | 104.18579 | 104.17 | 0.00 |
| 08/04/2011 | Spot Bond | 5.7200 | 5.75 | 104.21358 | 104.19 | 0.00 |
| 04/04/2011 | Spot Bond | 7.6950 | 7.76 | 122.30763 | 122.01 | 0.00 |
| 06/04/2011 | Spot Bond | 7.7000 | 7.72 | 122.38717 | 122.23 | 0.00 |
| 05/04/2011 | Spot Bond | 7.7200 | 7.70 | 122.22818 | 122.31 | 0.00 |
| 08/04/2011 | Spot Bond | 7.6700 | 7.70 | 122.56268 | 122.41 | 0.00 |
| 07/04/2011 | Spot Bond | 7.7000 | 7.70 | 122.41231 | 122.39 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.76678 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.22968 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.61904 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.56171 | 100.00 | 0.00 |
| 06/04/2011 | Spot Bond | 8.7100 | 8.77 | 118.33495 | 117.69 | 0.00 |
| 05/04/2011 | Spot Bond | 8.7700 | 8.80 | 117.68959 | 117.43 | 0.00 |
| 04/04/2011 | Spot Bond | 8.7950 | 8.88 | 117.42873 | 116.66 | 0.00 |
| 07/04/2011 | Spot Bond | 8.7000 | 8.71 | 118.45674 | 118.33 | 0.00 |
| 08/04/2011 | Spot Bond | 8.6100 | 8.70 | 119.33604 | 118.46 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 05/04/2011 | Spot Bond | 1.2800 | 1.28 | 109.81360 | 109.81 | 0.00 |
| 06/04/2011 | Spot Bond | 1.2800 | 1.28 | 109.82508 | 109.81 | 0.00 |
| 04/04/2011 | Spot Bond | 1.2800 | 1.29 | 109.80976 | 109.79 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.79171 | 109.79 | 0.00 |
| 07/04/2011 | Spot Bond | 1.3000 | 1.28 | 109.78783 | 109.83 | 0.00 |
| 05/04/2011 | Spot Bond | 2.6200 | 2.62 | 132.70983 | 132.70 | 0.00 |
| 06/04/2011 | Spot Bond | 2.6200 | 2.62 | 132.73830 | 132.71 | 0.00 |
| 04/04/2011 | Spot Bond | 2.6200 | 2.64 | 132.70034 | 132.44 | 0.00 |
| 08/04/2011 | Spot Bond | 2.6300 | 2.62 | 132.63129 | 132.75 | 0.00 |
| 07/04/2011 | Spot Bond | 2.6200 | 2.62 | 132.74780 | 132.74 | 0.00 |
| 04/04/2011 | Spot Bond | 7.3150 | 7.36 | 107.13874 | 106.97 | 0.00 |
| 06/04/2011 | Spot Bond | 7.3300 | 7.35 | 107.17419 | 107.04 | 0.00 |
| 05/04/2011 | Spot Bond | 7.3500 | 7.32 | 107.04497 | 107.14 | 0.00 |
| 07/04/2011 | Spot Bond | 7.3150 | 7.33 | 107.24452 | 107.17 | 0.00 |
| 08/04/2011 | Spot Bond | 7.2900 | 7.32 | 107.34759 | 107.24 | 0.00 |
| 04/04/2011 | Spot Bond | 2.7000 | 2.70 | 113.79769 | 113.79 | 0.00 |
| 06/04/2011 | Spot Bond | 2.7000 | 2.70 | 113.83124 | 113.81 | 0.00 |
| 05/04/2011 | Spot Bond | 2.7000 | 2.70 | 113.80607 | 113.80 | 0.00 |
| 07/04/2011 | Spot Bond | 2.6900 | 2.70 | 114.02148 | 113.83 | 0.00 |
| 08/04/2011 | Spot Bond | 2.6900 | 2.69 | 114.02985 | 114.02 | 0.00 |
| 05/04/2011 | Spot Bond | 8.3000 | 8.28 | 100.28314 | 100.38 | 0.00 |
| 06/04/2011 | Spot Bond | 8.2500 | 8.30 | 100.59491 | 100.28 | 0.00 |
| 04/04/2011 | Spot Bond | 8.2750 | 8.37 | 100.38367 | 99.92 | 0.00 |
| 08/04/2011 | Spot Bond | 8.1800 | 8.22 | 100.98354 | 100.79 | 0.00 |
| 07/04/2011 | Spot Bond | 8.2150 | 8.25 | 100.78910 | 100.59 | 0.00 |
| 04/04/2011 | Spot Bond | 8.4150 | 8.51 | 100.01295 | 99.47 | 0.00 |
| 05/04/2011 | Spot Bond | 8.4300 | 8.42 | 99.95305 | 100.01 | 0.00 |
| 06/04/2011 | Spot Bond | 8.3850 | 8.43 | 100.26881 | 99.95 | 0.00 |
| 07/04/2011 | Spot Bond | 8.3600 | 8.39 | 100.42936 | 100.27 | 0.00 |
| 08/04/2011 | Spot Bond | 8.3200 | 8.36 | 100.67309 | 100.43 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.65456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.51826 | 100.00 | 0.00 |
| 05/04/2011 | Spot Bond | 7.0400 | 7.02 | 102.84338 | 102.87 | 0.00 |
| 06/04/2011 | Spot Bond | 7.0350 | 7.04 | 102.91482 | 102.84 | 0.00 |
| 04/04/2011 | Spot Bond | 7.0200 | 7.06 | 102.87374 | 102.77 | 0.00 |
| 08/04/2011 | Spot Bond | 6.9650 | 6.99 | 103.12841 | 103.05 | 0.00 |
| 07/04/2011 | Spot Bond | 6.9900 | 7.04 | 103.04656 | 102.91 | 0.00 |
| 04/04/2011 | Spot Bond | 8.5100 | 8.60 | 93.94427 | 93.40 | 0.00 |
| 05/04/2011 | Spot Bond | 8.5200 | 8.51 | 93.90799 | 93.94 | 0.00 |
| 06/04/2011 | Spot Bond | 8.4550 | 8.52 | 94.34995 | 93.91 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 8.4450 | 8.46 | 94.42969 | 94.35 | 0.00 |
| 08/04/2011 | Spot Bond | 8.4100 | 8.45 | 94.65517 | 94.43 | 0.00 |
| 05/04/2011 | Spot Bond | 8.5750 | 8.57 | 88.07013 | 88.08 | 0.00 |
| 06/04/2011 | Spot Bond | 8.4950 | 8.58 | 88.61943 | 88.07 | 0.00 |
| 04/04/2011 | Spot Bond | 8.5700 | 8.66 | 88.08038 | 87.51 | 0.00 |
| 08/04/2011 | Spot Bond | 8.4300 | 8.48 | 89.05923 | 88.76 | 0.00 |
| 07/04/2011 | Spot Bond | 8.4750 | 8.50 | 88.76228 | 88.62 | 0.00 |
| 04/04/2011 | Spot Bond | 8.8600 | 8.95 | 74.03684 | 73.36 | 0.00 |
| 05/04/2011 | Spot Bond | 8.8400 | 8.86 | 74.21180 | 74.04 | 0.00 |
| 06/04/2011 | Spot Bond | 8.7900 | 8.84 | 74.66034 | 74.21 | 0.00 |
| 07/04/2011 | Spot Bond | 8.7800 | 8.79 | 74.75747 | 74.66 | 0.00 |
| 08/04/2011 | Spot Bond | 8.6650 | 8.78 | 75.70023 | 74.76 | 0.00 |
| 04/04/2011 | Spot Bond | 2.7200 | 2.72 | 98.42615 | 98.42 | 0.00 |
| 05/04/2011 | Spot Bond | 2.7200 | 2.72 | 98.43342 | 98.43 | 0.00 |
| 06/04/2011 | Spot Bond | 2.7200 | 2.72 | 98.45522 | 98.43 | 0.00 |
| 08/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.60373 | 98.60 | 0.00 |
| 07/04/2011 | Spot Bond | 2.7100 | 2.72 | 98.59648 | 98.46 | 0.00 |
| 04/04/2011 | Spot Bond | 2.1500 | 2.18 | 102.35865 | 102.19 | 0.00 |
| 06/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.38284 | 102.36 | 0.00 |
| 05/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.36470 | 102.36 | 0.00 |
| 08/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.39494 | 102.39 | 0.00 |
| 07/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.38889 | 102.38 | 0.00 |
| 04/04/2011 | Spot Bond | 2.7000 | 2.70 | 100.96560 | 100.96 | 0.00 |
| 06/04/2011 | Spot Bond | 2.7200 | 2.72 | 100.80884 | 100.79 | 0.00 |
| 05/04/2011 | Spot Bond | 2.7200 | 2.70 | 100.78626 | 100.97 | 0.00 |
| 08/04/2011 | Spot Bond | 2.7000 | 2.73 | 101.01049 | 100.72 | 0.00 |
| 07/04/2011 | Spot Bond | 2.7300 | 2.72 | 100.72318 | 100.81 | 0.00 |
| 05/04/2011 | Spot Bond | 8.0000 | 8.00 | 90.85578 | 8.00 | 0.00 |
| 06/04/2011 | Spot Bond | 8.8500 | 8.00 | 83.61710 | 90.86 | 0.00 |
| 04/04/2011 | Spot Bond | 8.0000 | 8.00 | 90.83641 | 8.00 | 0.00 |
| 07/04/2011 | Spot Bond | 8.8400 | 8.85 | 83.71737 | 83.62 | 0.00 |
| 08/04/2011 | Spot Bond | 8.7400 | 8.84 | 84.54949 | 83.72 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.19231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.05758 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.27309 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.37738 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.58492 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.51539 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.01026 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05661 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.03774 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.00684 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33789 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.35849 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23900 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.22526 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15018 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15933 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.76678 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.84452 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.84859 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23239 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.22968 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.16746 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.04024 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.02683 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.11164 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.40776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.35122 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.90081 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.93851 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.29234 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.26721 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.51147 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.52822 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.01882 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.00765 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.33843 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.34588 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.23059 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.22562 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.48375 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.48706 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.99137 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.98917 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.65944 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66091 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44061 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.43963 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29309 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29374 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19583 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19539 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13026 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13055 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08703 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08684 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05789 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05802 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03868 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03860 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02573 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02579 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01719 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01715 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01144 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01146 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00764 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00762 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00508 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00509 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00340 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00339 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00226 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00226 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00151 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00151 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00100 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00101 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.29489 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.24816 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.33625 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.59485 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.44426 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.20263 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.72194 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.79982 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.95047 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.90651 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.46293 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56488 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.59315 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.51905 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.95901 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.11366 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.35738 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.39406 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.45028 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.50896 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.75248 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.77189 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.06871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.03774 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.76678 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.12686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.18260 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.96961 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.72559 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.19502 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.23818 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.17090 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19595 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.97094 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.99778 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.51180 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.65791 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.67538 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.74084 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.39523 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42976 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.47524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.43837 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27016 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.29510 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.53061 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.28929 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01092 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01095 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.85579 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.67068 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.31967 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.37422 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.11272 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.13988 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.94667 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.00677 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.19753 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.36524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.00955 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.11663 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27651 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29697 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.17421 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.20787 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24323 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.26374 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.41079 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.45432 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.96062 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83033 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.76426 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.84311 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.49186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.33787 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.42375 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.51168 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77797 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.44593 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.56959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.49637 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.54208 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.34923 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.37917 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16191 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18653 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.35538 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38982 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.67445 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.69839 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42664 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45450 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.34878 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.01307 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.88372 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.74114 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.76704 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.72140 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.80823 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.42280 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44799 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.28776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.21192 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.65935 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.66848 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.20117 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24199 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26774 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26714 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38117 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41565 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.81085 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.83957 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30313 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33071 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23370 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.26113 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.20284 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23020 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.47756 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.50950 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.80686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83320 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.26898 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.27631 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.01570 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.03570 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.35521 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.37170 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.56098 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.56669 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.25609 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.26788 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.26167 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.26898 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10445 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10468 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39090 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.38637 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.12813 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.14021 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.55190 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.54295 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01578 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01574 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.16682 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.93316 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.21119 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.45606 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.04528 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.18495 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.13072 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.09821 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.56069 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.63247 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.36794 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.27014 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.41923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.47368 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.49273 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.44067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.41125 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43224 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.10652 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.76579 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.37202 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.45238 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.99498 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.05773 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.58593 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.60999 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.11807 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.23133 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.56313 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54168 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49710 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50797 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.67924 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56613 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89277 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.93866 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.23490 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04475 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62263 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.57851 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.60302 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.83166 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.26165 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09072 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.97733 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.98489 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.00434 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.80340 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.16047 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.17067 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.39424 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.25278 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.31962 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.33827 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.54445 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.30379 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56088 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56987 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.28506 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.31732 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.70725 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.62873 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82589 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85218 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.26635 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.20058 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.68483 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.73121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.75056 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.62737 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16537 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.11410 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01578 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01574 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.21211 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.23458 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.70183 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.64067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.12586 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.21946 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.42128 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.40088 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.98168 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.02534 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.29463 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.26133 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.50367 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.58024 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.09604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.32358 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.21823 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.07477 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.94545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.98798 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92092 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89140 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.63170 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.65267 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52577 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47839 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.26081 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32944 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37287 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30414 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.13923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.16191 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.84050 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.79527 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62111 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62990 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72725 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.70127 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.83854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.89588 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96582 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82540 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02760 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06653 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.52361 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.32054 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.23117 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.34669 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78718 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.75683 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.45320 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.67011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.17067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.16047 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.56931 | 8.80 | 0.00 |
| 12/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.59310 | 8.80 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13724 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16208 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.63513 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.55680 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.71911 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.85927 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02642 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00215 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.06519 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.23355 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.34669 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.23117 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98676 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01589 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62990 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62111 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.94738 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.96733 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.17755 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11898 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.90137 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.95887 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.25638 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21700 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.12745 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.20309 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.88407 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.84427 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99958 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.94199 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.05714 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.25914 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.35163 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.98805 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.35020 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.40643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.70733 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.55542 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.09604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.32358 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.79088 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77201 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.20170 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.35534 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.42622 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.21738 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.30493 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.36595 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.97599 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.02692 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.35159 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.33378 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.82397 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84587 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.51351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.27294 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.73390 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78424 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.33625 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.03280 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.52128 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.82301 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.92675 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.86998 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.84671 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.96301 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92001 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.86878 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.04807 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.39210 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.55127 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.49250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33393 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.38331 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.21222 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.97844 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.45978 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.55803 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.14370 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11670 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.67634 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.78974 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.52359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.45619 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.80516 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.75241 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.64858 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.70543 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.99803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.83460 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.68701 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.76397 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.40233 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.24606 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21148 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.35478 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.29820 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.69273 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.83499 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.60470 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.49800 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.89280 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.23164 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.77538 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.73560 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.56708 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.73419 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.06875 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.91333 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.80804 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.83186 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.00488 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05199 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.14021 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.09142 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.50423 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.59003 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.47713 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.07204 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09896 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.52885 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.45975 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36006 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.40615 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.31270 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.27862 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.53604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.61929 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.29543 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.26564 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85693 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92457 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94772 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.98797 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86257 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.80100 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.47767 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.52155 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.74878 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.68931 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00156 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00156 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.96474 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.86468 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10943 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16098 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.14545 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.78261 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58297 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.60852 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02665 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99964 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74176 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.76299 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.56895 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.46162 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.65415 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.70431 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.38762 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.33156 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.09115 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.20557 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.14468 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.10174 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.74987 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78400 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.77010 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.61367 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.44498 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.55779 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.37028 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.22259 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48178 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.52065 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.78052 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.62081 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.57455 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.68037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83055 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.80658 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.82228 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.83375 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55909 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55847 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.07019 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.23104 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.66329 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.75961 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.07486 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.36426 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.42977 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.09023 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.71372 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.75819 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.47875 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.19845 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.56461 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.55391 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.48643 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.11835 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.18663 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.56911 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.41244 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.80141 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.83185 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.73395 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71279 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.81570 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.90059 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21148 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16010 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.79805 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.85142 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.91356 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.81686 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.45619 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.52359 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.84195 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.74543 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21148 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.76724 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.74725 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24991 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.30637 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.10315 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.08109 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.41793 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.43009 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.36158 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.32776 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.91539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.97477 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.86253 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83641 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.86998 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.92675 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75667 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.55353 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45692 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26287 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22469 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.20719 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.59597 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64654 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.89912 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.87998 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.75386 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.05009 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.75387 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.69632 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.70916 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.85429 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.54566 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.42999 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.78278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.85854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.83986 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.68806 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42417 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.47377 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.94927 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.91156 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50018 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47486 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02819 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.08851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.11244 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.00073 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53014 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.55599 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.81699 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.78160 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.74682 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.93070 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.88691 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.83632 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.38823 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.40480 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.74048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.65850 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.87046 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.94058 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.40000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.64767 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62130 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.67411 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.78626 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.88968 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.03754 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.06699 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.05357 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.73390 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78424 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.54759 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.50364 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.31568 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.26799 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.32525 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.56596 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21561 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18784 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.40715 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.45185 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.18521 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.02949 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.65624 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.71311 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.86363 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.85403 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.35191 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.47614 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.64076 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.59261 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32328 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.16469 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.05660 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.19770 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.39134 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.16897 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.12607 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.36240 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38871 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.67011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.45320 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.63023 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.67843 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.04676 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01408 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.76549 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.80506 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74700 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.73040 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.34747 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.41630 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.25638 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21700 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51327 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.42125 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.41364 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.71290 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.75737 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.47110 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.30715 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.97318 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.11881 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.29016 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.27008 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.39007 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.44201 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.55353 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75667 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.69693 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.53737 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.97507 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.01031 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.87688 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.85513 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.37591 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.45468 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.56304 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.50778 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.00768 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.96093 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04475 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.23490 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.83857 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.65548 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.79022 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.82941 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.79652 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.74614 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.93338 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.98845 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.06072 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.22223 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.07180 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.03245 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.50103 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.56170 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02065 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99336 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.50030 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52093 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.32284 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.98368 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.35423 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.37497 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42022 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37075 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.43542 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.63321 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.24619 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.14518 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.21155 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.24221 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.39250 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.31639 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.93692 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.03007 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45818 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.43769 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00535 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00536 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.49193 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.16154 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98662 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94789 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.46070 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.70182 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.51722 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.40204 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04979 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10765 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.04769 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.93367 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.66650 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.57041 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.20185 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.31730 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67724 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.64235 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.98265 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.05060 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.53850 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.47179 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55909 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55847 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.64539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.80835 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16129 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.21943 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.57072 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.34660 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.65273 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.73545 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.66929 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46814 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.49163 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.53687 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.69911 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.02155 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.94388 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.00795 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.16933 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.35163 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.98805 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.30026 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.25759 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.20609 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.91222 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.93460 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49691 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.04771 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.70934 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.75963 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.75496 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78873 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.76607 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.72876 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31748 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51327 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.93724 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.79688 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.64539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.80835 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.00093 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.92330 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.23498 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.20184 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.01502 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.26635 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.31166 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.30315 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.03438 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.10246 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.47816 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.63173 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.67300 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.62003 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.70972 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.80615 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.45185 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.40715 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.84629 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.91466 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37287 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30414 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.03822 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.04590 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.55914 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.44384 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.19734 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.41791 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.56401 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.50752 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.20379 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.28464 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.12523 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.10263 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.82516 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.20586 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.22874 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.49601 | 7.35 | 0.00 |
| 11/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.47613 | 7.35 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.82516 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.06669 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.05865 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.56936 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.41322 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.70948 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.61328 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75926 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77810 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68128 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.64813 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.43049 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.66290 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.19060 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.11249 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.10186 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.28735 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49750 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.46902 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.82228 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.83375 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.21978 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.04386 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.55098 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.71867 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.35478 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.29820 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.84688 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.92933 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.82764 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.76022 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68598 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.71616 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37287 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30414 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.55832 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.61929 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46533 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.43446 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.21790 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.26912 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.18254 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.04884 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37818 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42766 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.60287 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.52544 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43760 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46053 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.19145 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.33461 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.34612 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.23508 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.46012 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.54070 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.34783 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.17570 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24754 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.21903 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.88061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.90501 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83033 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58974 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17417 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.19469 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.87739 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.80744 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.67263 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.90859 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.12693 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.89800 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.77158 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.81619 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.67433 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.72697 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.60300 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.53268 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.65649 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.78967 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.36268 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.13935 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.55532 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.59688 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02439 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.80779 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.56545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.57790 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.98616 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95954 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.82585 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84485 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.34069 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.24539 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.40691 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43053 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78066 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.68493 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11217 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.32057 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.94839 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.70923 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19827 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24395 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.65935 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.47484 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.17531 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11545 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57135 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.29797 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.06137 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81698 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.07447 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.13564 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.01362 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16203 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.36899 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50783 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47965 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.74131 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.76011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.14725 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.10889 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01453 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01457 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51769 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.43070 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15863 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31484 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.27452 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56316 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.58717 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.47477 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44014 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.85403 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.86363 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.04812 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.94119 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.59259 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.71800 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37469 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32533 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.02333 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.95544 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85693 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92457 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.96948 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.93950 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.86856 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.83738 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.07076 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.23448 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.92027 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.81363 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.09921 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.17343 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.23359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.17972 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.58209 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.74171 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.99924 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.68948 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.32123 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.37739 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.35679 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.24571 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.07578 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.19193 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.43048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.33330 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83716 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86107 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46368 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42909 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.10839 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13317 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.50592 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.48499 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63803 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.66372 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.73220 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.71499 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.29963 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.67343 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.69355 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.43268 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50329 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.51375 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.68982 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.66392 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.23073 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.39267 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91779 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89336 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.49816 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.87269 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.44232 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.36344 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40859 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.43444 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.43176 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.28778 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.06981 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.21326 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33562 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31508 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.03086 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.84978 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.24845 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.34619 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.30000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.79670 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.97199 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.17332 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.39956 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.36734 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22385 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24625 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.25170 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11059 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.40979 | 6.32 | 0.00 |
| 12/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.42690 | 6.32 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.10616 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96540 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.77145 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.85346 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.39229 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.51203 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.57442 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.54043 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.89011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.99303 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.35798 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.56064 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63157 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59992 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.68435 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.92002 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60206 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.50613 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04648 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83174 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34643 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32328 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.47767 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.52155 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.39824 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.25919 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.69413 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.72529 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.99605 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.84081 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.48643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.55391 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.62000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.77028 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.05566 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.08091 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.58525 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.54835 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.89843 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.99463 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.73419 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.56708 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.86877 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.98391 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.42633 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.36266 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.80779 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.81437 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.64066 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.34402 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.37583 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.76194 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74049 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.20877 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.26028 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.82557 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.77752 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.85402 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.88558 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.48303 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.45097 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.68304 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.70674 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.03632 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.99064 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.21090 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24866 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36212 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33459 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27537 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30032 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.22388 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.20580 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.81551 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84178 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.20985 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.18077 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.84211 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.00422 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.10418 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06517 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.30853 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.34085 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.22516 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.19816 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.07204 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09896 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.12681 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.08642 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.11835 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.18663 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.06264 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.85737 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.93755 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.01020 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.33885 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.30510 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.24855 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.45145 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.33013 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.13708 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.30208 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.40143 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.32569 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.30484 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30952 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.34588 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.40069 | 5.93 | 0.00 |
| 11/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.38464 | 5.93 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.44910 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.54350 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.51922 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.96632 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.76548 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.00209 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.16345 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.40754 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.20050 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33403 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.51578 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.65238 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.56969 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.69941 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.74831 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.76644 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57919 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.27652 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.50855 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.47366 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.33372 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68691 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.65952 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.76263 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.81548 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.35187 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.34349 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.59961 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.73643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00775 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00774 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72554 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74719 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.73419 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.56708 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.30774 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.37680 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50797 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49710 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.06451 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.08854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.75386 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.45959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60630 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90970 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90766 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92382 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.95013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.09528 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.03785 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51327 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60923 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33987 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.15770 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.93027 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.95254 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71630 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.68792 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.65548 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.69350 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.37915 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.20792 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.98686 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.25616 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.96727 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.08635 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.05333 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.81994 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.20185 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.31730 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.58495 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.53266 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.35901 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.61382 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.28759 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.26456 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.30040 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.37913 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17284 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13685 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.52995 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.63360 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.84467 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.76333 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.12711 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.10258 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.94762 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.74221 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.98029 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.08479 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.53759 | 83.34 | 0.00 |
| 11/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.48008 | 83.34 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.29884 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.23070 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.35025 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.31590 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.31590 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.35025 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.96770 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.94549 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.27926 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.31393 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.85184 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.03156 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.58642 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.48276 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.34349 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.35187 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03164 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03157 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.35713 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.29013 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.39045 | 6.02 | 0.00 |
| 12/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.40675 | 6.02 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.19789 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.18424 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.84795 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.91898 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.94955 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.78941 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.40349 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.49778 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.40408 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.36757 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43007 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.45970 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.68470 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.85024 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.16430 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.21994 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00841 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00840 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.26400 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.44300 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.95607 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.89894 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.26181 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28246 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.61448 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55786 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.38593 | 5.95 | 0.00 |
| 12/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.40204 | 5.95 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98217 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94346 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.43979 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.57928 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.25694 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23441 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.35206 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.48030 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.28759 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.26456 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.39163 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.52381 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.24326 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.21623 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.70586 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.76731 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89277 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.87051 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.59352 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.82634 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.29138 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.05234 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.22382 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.28212 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.88151 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.86242 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.15228 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.25222 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58974 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.96320 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.98793 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.02368 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.67745 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.60920 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.67600 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52577 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47839 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.14898 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.20960 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.50826 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.31706 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.39050 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.44520 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92769 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.88113 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02678 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05151 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11623 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.09135 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.33036 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.42201 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.40135 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.36888 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.15010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.28906 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94437 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90869 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.37303 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.42920 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05505 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01744 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.52514 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.49164 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89336 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91779 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.13493 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.09250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.05683 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.12740 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.39330 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.60486 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.43053 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40526 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.23571 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.38199 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.94057 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.92555 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98223 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01482 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92457 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85693 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.05399 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.07355 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.16444 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.15231 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.89254 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.92539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.31969 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.13757 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.16502 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.89599 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.69442 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.76065 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.32439 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.59824 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.74575 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.60101 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.44234 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.50550 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.30700 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28445 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82540 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96582 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.14351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.95455 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.76333 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.84467 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.38748 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.50644 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.30145 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.29410 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.56779 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.59598 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.12882 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.93396 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.56176 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.77015 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.43571 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.42355 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.05939 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.21768 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23864 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21377 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.94466 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.26080 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.82377 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.72347 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.39302 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42413 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.04236 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.01750 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.90067 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.97573 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.68026 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.47777 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.88590 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.92746 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.72913 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.75762 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.59003 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.47713 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00965 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00966 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.54042 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28122 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.02980 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.20116 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.18805 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.05434 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62835 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60260 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.46905 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.62586 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.29293 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.32841 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.47677 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.24482 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.42449 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.66550 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.17770 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.16851 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.59368 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.55675 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.58871 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.73737 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.46697 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.44162 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.21641 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.23393 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.39418 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.37550 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.74614 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.79652 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.17172 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.32000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.38037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23017 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.28614 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11249 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.05278 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.49619 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.55518 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.39318 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.31220 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.32831 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30087 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.53781 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.63958 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.91450 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.85712 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10745 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.42022 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.35907 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.70388 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.78095 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.18072 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.15847 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.91644 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.97232 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12619 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.23391 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.09864 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.86649 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.09523 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.28515 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.24483 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.68953 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.86987 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.64036 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.38318 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.53080 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.46437 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.16809 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.37081 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.18692 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.17770 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.50783 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.56007 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29964 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26596 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.20341 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.23509 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.69760 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.67366 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01775 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.05766 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.93445 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.76758 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.56766 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.87087 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.20963 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.15077 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.88179 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.67389 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.74838 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.57073 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.58687 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.40466 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.38408 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.35639 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.43009 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.40674 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.37910 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.36058 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.32749 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.81733 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.71844 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.81910 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.88908 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94596 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.90646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.00641 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.12079 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.10733 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08261 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.45900 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.49108 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.19687 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.05347 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.24371 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.38273 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.35374 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.14027 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.30576 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.33511 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.36370 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.29799 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.44002 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.47125 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.71330 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.46595 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.87404 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.84426 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.92602 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18635 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.72938 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.61737 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.98422 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.03134 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.63262 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.46577 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.43561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.51000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.10938 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07727 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.70172 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74365 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.68405 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.64120 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.63650 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.67541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.06672 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.04233 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63459 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.65805 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.57181 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.53782 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.01362 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.13564 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.33867 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.27374 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.38828 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.45552 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.20745 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.16223 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36640 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39494 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.26218 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.31193 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.62568 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.45885 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.62363 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.69231 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.58100 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.53718 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.42074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.46647 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.56433 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.45625 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.62262 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.70783 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66157 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.50842 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.94436 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.13034 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.99803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.83460 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.48627 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.64794 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74841 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.71114 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95120 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97780 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.64935 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.62370 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.93906 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.98154 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.36480 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.17872 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.94851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.04795 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62103 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59530 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42774 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45515 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00841 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00840 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.08484 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.14463 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.61847 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58970 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53600 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.55968 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90256 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87107 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.61547 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.63639 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.45868 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.60870 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.67320 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.65485 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.58176 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.68865 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 105.24980 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 104.96913 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.94265 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99327 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.34214 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.21383 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.54643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.59027 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.49694 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.48102 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89379 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92364 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02506 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.25926 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23408 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.88480 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.91463 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.14242 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.11202 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33924 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37022 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.47224 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.24029 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.70509 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.73358 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.20946 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.92901 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.04164 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.06408 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.33374 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29961 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.56102 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.71703 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55588 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.52445 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.65796 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.64890 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.32931 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.60317 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.68209 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.40802 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.62446 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.89912 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.37264 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.09669 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.34265 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.61926 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.04119 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.90058 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.18576 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.32706 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.58695 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.44502 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.61166 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.75641 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01047 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.98106 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.55533 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75990 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.24047 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.03382 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.93021 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.99804 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.29624 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.22769 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.99263 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.06304 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.29875 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.25544 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.05644 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.14988 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.95847 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.85564 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32756 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.45636 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.26655 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.25276 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.56461 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 5.7900 | 5.72 | 104.20238 | 104.21 | 0.00 |
| 12/04/2011 | Spot Bond | 5.8250 | 5.79 | 104.20507 | 104.20 | 0.00 |
| 12/04/2011 | Spot Bond | 7.7750 | 7.74 | 122.17569 | 122.30 | 0.00 |
| 11/04/2011 | Spot Bond | 7.7400 | 7.67 | 122.29594 | 122.56 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.78513 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77900 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23511 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23784 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.73407 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.67648 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 8.6800 | 8.61 | 118.70060 | 119.34 | 0.00 |
| 12/04/2011 | Spot Bond | 8.7700 | 8.68 | 117.88401 | 118.70 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.79949 | 109.80 | 0.00 |
| 11/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.79560 | 109.79 | 0.00 |
| 12/04/2011 | Spot Bond | 2.6300 | 2.63 | 132.65034 | 132.64 | 0.00 |
| 11/04/2011 | Spot Bond | 2.6300 | 2.63 | 132.64082 | 132.63 | 0.00 |
| 11/04/2011 | Spot Bond | 7.3600 | 7.29 | 107.13975 | 107.35 | 0.00 |
| 12/04/2011 | Spot Bond | 7.3900 | 7.36 | 107.06314 | 107.14 | 0.00 |
| 11/04/2011 | Spot Bond | 2.6900 | 2.69 | 114.03822 | 114.03 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 2.6900 | 2.69 | 114.04659 | 114.04 | 0.00 |
| 12/04/2011 | Spot Bond | 8.2900 | 8.25 | 100.48731 | 100.66 | 0.00 |
| 11/04/2011 | Spot Bond | 8.2500 | 8.18 | 100.66123 | 100.98 | 0.00 |
| 11/04/2011 | Spot Bond | 8.3750 | 8.32 | 100.39182 | 100.67 | 0.00 |
| 12/04/2011 | Spot Bond | 8.4150 | 8.38 | 100.19430 | 100.39 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.92817 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.79120 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 7.0600 | 7.04 | 102.93145 | 102.97 | 0.00 |
| 11/04/2011 | Spot Bond | 7.0350 | 6.97 | 102.97381 | 103.13 | 0.00 |
| 11/04/2011 | Spot Bond | 8.4700 | 8.41 | 94.32760 | 94.66 | 0.00 |
| 12/04/2011 | Spot Bond | 8.5150 | 8.47 | 94.08853 | 94.33 | 0.00 |
| 12/04/2011 | Spot Bond | 8.5600 | 8.50 | 88.30297 | 88.65 | 0.00 |
| 11/04/2011 | Spot Bond | 8.5000 | 8.43 | 88.64925 | 89.06 | 0.00 |
| 11/04/2011 | Spot Bond | 8.7300 | 8.67 | 75.19259 | 75.70 | 0.00 |
| 12/04/2011 | Spot Bond | 8.8300 | 8.73 | 74.41358 | 75.19 | 0.00 |
| 12/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.61824 | 98.61 | 0.00 |
| 11/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.61099 | 98.60 | 0.00 |
| 12/04/2011 | Spot Bond | 2.1400 | 2.14 | 102.46186 | 102.46 | 0.00 |
| 11/04/2011 | Spot Bond | 2.1400 | 2.15 | 102.45584 | 102.39 | 0.00 |
| 12/04/2011 | Spot Bond | 2.6900 | 2.68 | 101.11886 | 101.25 | 0.00 |
| 11/04/2011 | Spot Bond | 2.6750 | 2.70 | 101.25174 | 101.01 | 0.00 |
| 11/04/2011 | Spot Bond | 8.8100 | 8.74 | 83.99919 | 84.55 | 0.00 |
| 12/04/2011 | Spot Bond | 8.9000 | 8.81 | 83.29472 | 84.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.46332 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.48189 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.58664 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.72443 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.65459 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10306 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.14962 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.09974 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.06871 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.37914 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39983 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.26655 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.25276 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.16851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.17770 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.78513 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77900 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.85267 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.85676 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23784 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23511 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.42274 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.29496 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.19664 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.28183 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.52122 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.46443 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97628 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01415 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.34276 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.31752 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.54501 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.56184 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.04123 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.03001 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.35334 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.36082 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.24055 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.23556 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.49037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.49370 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.99580 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.99358 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66239 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66387 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44258 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44159 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29439 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29505 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19670 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19626 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13084 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13113 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08742 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08723 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05815 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05828 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03885 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03877 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02585 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02590 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01727 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01723 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01149 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01151 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00767 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00766 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00511 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00512 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00341 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00340 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00227 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00227 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00152 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00151 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00101 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00101 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.38872 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.34175 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.85502 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.11677 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.93122 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.68712 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.87790 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.95616 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.03873 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.99454 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.66707 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.76949 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.74192 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.66745 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.26865 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.42400 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.46768 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.43082 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.56775 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.62668 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.81085 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.79134 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.09974 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.13085 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77900 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.78513 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.29443 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23845 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.21509 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.46201 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.32485 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.28147 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.22107 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.24623 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.05166 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.02469 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.80435 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.95111 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.87220 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.80645 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46436 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.49904 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.54922 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51219 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34516 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.01691 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.77315 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01098 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01101 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.22848 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04173 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.42888 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.48366 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.19440 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.16712 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.06700 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.12737 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.27751 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.13538 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.22394 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.33149 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31748 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33803 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24160 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.27541 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28429 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.30487 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.49795 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.54167 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.03554 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.07312 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.92216 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.00140 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.80098 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.64623 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.59984 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.68822 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.81664 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.79728 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.69353 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.81774 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.58791 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63382 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.40917 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43924 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23595 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42433 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45893 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72239 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.74644 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.48244 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.51043 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.02729 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.68685 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.79300 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.81901 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.89527 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.98250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47325 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49855 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.44002 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.36379 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.67763 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68680 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.28291 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.32390 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26894 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26834 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45023 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48488 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.86837 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.89723 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.35837 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.38609 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.28863 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.31619 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.25763 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.28512 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.54151 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.57359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.85959 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.88604 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.28366 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.29102 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.05574 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.07583 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.38823 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.40480 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.57241 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.57815 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.27969 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.29153 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.27631 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.28366 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10491 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10514 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.40000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39545 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.15231 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.16444 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56987 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56088 | 100.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |