



j-Bonds Monthly Statistics Report

From: 11/04/2011 To: 11/04/2011

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	0.01574	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
11/04/2011	Spot Bond	100.0000	100.00	73.04528	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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	9.58593	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.11807	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
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
11/04/2011	Spot Bond	100.0000	100.00	84.04475	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
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
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

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	58.25278	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.31962	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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	49.62737	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.11410	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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	87.32054	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	58.23117	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	16.21700	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.12745	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
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
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
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
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
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
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
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

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	82.27294	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.73390	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	28.45975	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	18.36006	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	22.33156	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	46.09115	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
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
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
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
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
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
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
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

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	96.09023	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.71372	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	16.91156	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	20.37541	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	17.50364	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	21.26799	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.32525	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
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
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
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
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
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
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

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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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	41.14518	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	12.21155	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	0.55847	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.64539	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
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
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
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
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
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
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
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

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	90.12346	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.75496	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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	68.47816	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
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
11/04/2011	Spot Bond	100.0000	100.00	28.30414	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.03822	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
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
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
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
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
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
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
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

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	13.64813	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.43049	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	98.64865	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	21.67433	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	96.06137	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.81698	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
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
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
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
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
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
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
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

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	20.32533	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	27.95544	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	11.93950	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	89.68059	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	9.31508	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	0.00010	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	39.50613	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.04648	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
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
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
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
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
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
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
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

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	8.74049	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.20877	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	32.56969	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	19.69941	100.00	0.00
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
11/04/2011	Spot Bond	100.0000	100.00	73.33372	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	32.76333	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	98.64865	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.10258	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
11/04/2011	Spot Bond	15.6790	15.68	99.48008	83.34	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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	0.03157	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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	11.23441	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	68.35206	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	69.39163	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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	84.31706	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.39050	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
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
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
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
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
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
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
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

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	10.40526	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	60.23571	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	91.70854	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	11.72913	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	0.00965	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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	8.37550	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	91.93955	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.32000	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
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
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
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
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
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
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

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	16.82646	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.12619	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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	54.93445	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.56766	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.87087	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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	11.37910	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
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
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
11/04/2011	Spot Bond	100.0000	100.00	11.08261	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	14.45900	100.00	0.00
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	10.04233	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.63459	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
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
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
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
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
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
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
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

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	24.50842	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.94436	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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	102.92901	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	9.04164	100.00	0.00
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
11/04/2011	Spot Bond	100.0000	100.00	12.52445	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
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
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
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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	7.7400	7.67	122.29594	122.56	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
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
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
11/04/2011	Spot Bond	1.3000	1.30	109.79560	109.79	0.00
11/04/2011	Spot Bond	2.6300	2.63	132.64082	132.63	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	7.3600	7.29	107.13975	107.35	0.00
11/04/2011	Spot Bond	2.6900	2.69	114.03822	114.03	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
11/04/2011	Spot Bond	100.0000	100.00	55.79120	100.00	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
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
11/04/2011	Spot Bond	2.7100	2.71	98.61099	98.60	0.00
11/04/2011	Spot Bond	2.1400	2.15	102.45584	102.39	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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	6.25276	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	2.77900	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	1.85267	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
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
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
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
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
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
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

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	0.44159	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.29439	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
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
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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	0.00013	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
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
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
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
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
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
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
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

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	17.28147	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.22107	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
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
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
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
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
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
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
11/04/2011	Spot Bond	100.0000	100.00	9.31748	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
11/04/2011	Spot Bond	100.0000	100.00	15.24160	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.28429	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.49795	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.03554	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
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
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
11/04/2011	Spot Bond	100.0000	100.00	20.58791	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.40917	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.21121	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.42433	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.72239	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.48244	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.68685	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.08159	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	11.79300	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.89527	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.47325	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
11/04/2011	Spot Bond	100.0000	100.00	18.28291	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
11/04/2011	Spot Bond	100.0000	100.00	12.86837	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.35837	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.28863	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.25763	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.54151	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.85959	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.28366	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.05574	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.38823	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.57241	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.27969	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.27631	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.10491	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
11/04/2011	Spot Bond	100.0000	100.00	4.56088	100.00	0.00
Grand Total:						0.00