



j-Bonds Monthly Statistics Report

From: 18/04/2011 To: 18/04/2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01599 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.59359 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.95154 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.03428 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.66143 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.06686 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.95970 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.80313 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.80780 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.55916 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.20233 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.93877 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43754 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.75565 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.91691 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69292 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57362 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.36386 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.21628 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.39409 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.88974 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.22764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.29630 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.03056 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.22975 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.23230 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.25025 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45110 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.01845 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62418 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.51254 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.93819 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01127 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66448 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.01194 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.39476 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47564 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01599 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36996 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.07061 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.78593 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54473 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.28958 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.49613 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.04375 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.71648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.08632 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.24548 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.67914 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.77951 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.81226 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.74472 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.20616 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11369 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68295 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.88451 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24292 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81556 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30205 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.76215 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.04460 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.97068 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.99377 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.23230 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.73597 | 8.80 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.31229 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.10926 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.70745 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.17316 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.25262 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.04460 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.19201 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68295 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.08800 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.53197 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.30686 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49468 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.66088 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.26279 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.34819 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.49103 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.99263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.74643 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.62657 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.71648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.90509 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.28531 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.69983 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.73526 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33516 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.45935 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.97845 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.98697 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.08893 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.20025 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.67655 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.27037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.13141 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.23008 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.50807 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.90659 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68212 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.63967 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.15258 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.30706 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.17878 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.93067 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12379 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04959 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.98717 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.22960 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.34816 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52242 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.69714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.70024 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.25045 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.31609 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.01591 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74569 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.00954 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.97599 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33686 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.43544 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.73924 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.01663 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17425 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.94707 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.68514 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.51875 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.25890 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.47567 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.23138 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.18705 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.78712 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.10874 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00159 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56982 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.47265 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.82418 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.76302 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19007 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89145 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.21719 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.00782 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.72696 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.89807 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.40454 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19187 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.71708 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.24058 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.09559 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.75589 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.74726 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.32069 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97549 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.90309 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56283 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.20459 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.34245 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.53764 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.51850 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.02735 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 110.19158 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96230 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.59983 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.51748 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.01595 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86198 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.41442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52242 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.17417 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.49866 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.93067 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.42600 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52242 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.88803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.64803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.23659 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.50358 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.56603 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.33379 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.02042 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.27037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.99559 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48909 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33040 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.95255 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01491 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.86928 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.10161 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.73737 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.24500 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.31671 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.75785 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.77390 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.17736 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.65324 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.45362 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.78857 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71237 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.03102 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.05139 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.19311 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.50500 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.23673 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.36483 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11217 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.42750 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64580 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.46509 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.93231 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.14819 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.08893 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.81356 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.60412 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04036 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38371 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.72234 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.12777 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.05738 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.92160 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.22645 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.93198 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.48643 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.81894 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.57186 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.42835 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54798 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.99377 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.97009 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.24451 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.04462 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84723 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.83287 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49468 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18987 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.46729 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.02652 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.46345 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.41168 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.75634 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.99559 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.66172 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.22339 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.00834 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.93144 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89809 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.29038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.39409 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.95455 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.85297 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10138 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.32173 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.19974 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.31001 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92853 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.70290 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64584 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.40926 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.79984 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.71956 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.83924 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.85752 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42776 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.85316 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.59373 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.58217 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00543 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.52401 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.22097 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.17864 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.76638 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.45790 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.38822 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.24799 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.01486 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.88820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.46180 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.94219 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56283 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.79465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57137 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.13560 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.70649 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.68185 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.49175 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.14605 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.99263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81698 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.56921 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.07001 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74141 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.06396 | 100.00 | 0.00 |
| 18/04/2011 | 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 |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.99310 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99169 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46232 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18987 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78656 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.79465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.47081 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43558 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.80214 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.36305 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.51442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.56042 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.99333 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.38968 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.72234 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32840 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.09226 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.80040 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.76381 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.90602 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.77398 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17663 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.36716 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.61543 | 7.35 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.11530 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.51992 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.29158 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.89212 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.88184 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.08204 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.66337 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.41795 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33534 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.90309 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29176 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.55200 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.69714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.42844 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.89872 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.98846 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.12118 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57883 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.99092 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.72711 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.07110 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.59921 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.20035 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.01829 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.51388 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.39648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.41953 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05257 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.30026 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.31889 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.30072 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.34964 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.52857 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.08624 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.04547 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.02828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.59961 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.72500 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.84844 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.65307 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.14721 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.95985 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.91739 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.57347 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.36674 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.40914 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.52048 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.78397 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.53764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04584 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.74244 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.87351 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.63140 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.67839 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.87386 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.37929 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01484 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.04365 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.34763 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.55860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.73247 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.68417 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.92160 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.69469 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.48030 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.67337 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.43413 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15090 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.05720 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.23113 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.56512 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.62232 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55951 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.70785 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.90267 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.71701 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.02911 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.12454 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.01817 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00563 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67293 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.28298 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63243 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.81895 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.83625 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.77389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.28764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57694 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84652 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.37274 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06553 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.75222 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.91925 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59082 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.30298 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.08128 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.45987 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.13442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.93764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.38641 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.40112 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.59442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.38180 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.10563 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.52963 | 6.32 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.95795 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.34939 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.23613 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78017 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.61539 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.79636 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.35882 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18260 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99228 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.48643 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.78712 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.23966 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.91391 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.93574 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96230 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.71069 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.23371 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.80844 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.57641 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74569 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.68089 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.81171 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.87231 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.56822 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89181 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.57194 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.11605 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07655 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.67686 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85002 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31283 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.38074 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.52867 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.45131 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.33338 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00070 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.38567 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.99145 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.34026 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.53642 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.38816 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17425 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.37125 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.59983 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.31472 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.44956 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.54301 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.68898 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.50710 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.00225 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45188 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.56584 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.49710 | 5.93 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.11477 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.67007 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.19120 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.14009 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.67051 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.62337 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.15296 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.04429 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.92535 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.32471 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.85244 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.13528 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.40243 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.56863 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00784 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.10206 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74569 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.79441 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57362 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.23423 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.56099 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.76179 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.92201 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10917 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.44260 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18987 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.45007 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.08721 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.88806 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.92356 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.41558 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.90770 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00084 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.04351 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.47838 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.01486 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.90136 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.17089 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.42679 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.85522 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.39047 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.25967 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66736 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27557 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.20041 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.71603 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.88399 | 83.34 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.71066 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.55797 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.55797 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.28110 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.52377 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.12648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.21332 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.40243 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03206 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.76261 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.50461 | 6.02 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.28038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.54648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.91884 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.06838 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.62482 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.63884 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.85215 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55673 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00851 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.53375 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.30153 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.28082 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.95725 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.49877 | 5.95 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21646 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.42335 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39308 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.25996 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.42679 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.40647 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.13892 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.02756 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.24794 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.75075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.63501 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.99705 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.85694 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.10943 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.15322 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.08033 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.66379 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.81226 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.57655 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.67389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.77598 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.20932 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.20105 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.26664 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.97665 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.59754 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.16013 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.76915 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74542 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.72784 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06553 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.62640 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.55438 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.89507 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58344 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.26714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.03131 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.21209 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.19191 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23770 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.12405 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.42962 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.81483 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.16113 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.70860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.62157 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.70908 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44343 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81556 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66736 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.22650 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.34588 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.76642 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.31681 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.04132 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50926 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.17589 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38904 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.20373 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.43031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.61244 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.91515 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.43008 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.91520 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.17797 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92998 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.01663 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00977 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.12941 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.23831 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.99651 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78415 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.57509 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.89309 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.14167 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.23331 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.81697 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.64213 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62041 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.33998 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.50714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10138 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58974 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.79554 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.62454 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.57803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.91221 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.88291 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49420 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.25426 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.26182 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.51657 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.79036 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.24750 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31529 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.31023 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12788 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.05257 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.49166 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.52923 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.96879 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.21656 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.93293 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.60720 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.24264 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.87612 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.50327 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.42664 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84237 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.12504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.80267 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.98680 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.29359 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.80031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.19927 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.68449 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52924 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.87616 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57395 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84806 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.41568 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.31257 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.18482 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.81254 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74542 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.68501 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.06465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.22391 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.65517 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.51259 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.76104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.66028 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.22445 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.05392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.77758 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.40735 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.98552 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.64258 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.59922 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.30367 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99743 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94329 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.91066 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.21429 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79990 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.77752 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.87351 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.73130 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.86245 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.48089 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.56765 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.61298 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.63554 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.10763 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.84595 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.74323 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.21785 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.22301 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.05674 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.26393 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.98717 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.62554 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97378 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13872 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.80439 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.23839 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49902 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.64968 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.77673 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.62093 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00851 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.65764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.61352 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77548 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.09277 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.76299 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.52148 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.78405 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.33570 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.96582 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.29929 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11807 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.85536 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.59323 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10437 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.03885 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.41162 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09522 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.32647 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55772 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.88848 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.90588 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.12738 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.54008 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.66041 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.74620 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.71270 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.71359 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.79338 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.01277 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.49146 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.74077 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.89203 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.18209 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.44579 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.63240 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18849 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.00767 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.50104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.40846 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.71104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.48908 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.56096 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.71532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.58036 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.23921 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34996 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 5.7800 | 5.72 | 104.31941 | 104.33 | 0.00 |
| 18/04/2011 | Spot Bond | 7.7300 | 7.67 | 122.51419 | 122.74 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.82220 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.25431 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.08229 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 8.7450 | 8.69 | 118.28439 | 118.82 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.82282 | 109.82 | 0.00 |
| 18/04/2011 | Spot Bond | 2.6000 | 2.64 | 133.08527 | 132.57 | 0.00 |
| 18/04/2011 | Spot Bond | 7.3300 | 7.27 | 107.38635 | 107.56 | 0.00 |
| 18/04/2011 | Spot Bond | 2.7000 | 2.71 | 113.91514 | 113.73 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 8.2600 | 8.19 | 100.76718 | 101.09 | 0.00 |
| 18/04/2011 | Spot Bond | 8.3900 | 8.33 | 100.46783 | 100.78 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.75712 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 7.0000 | 6.94 | 103.19802 | 103.34 | 0.00 |
| 18/04/2011 | Spot Bond | 8.4900 | 8.43 | 94.36320 | 94.69 | 0.00 |
| 18/04/2011 | Spot Bond | 8.5550 | 8.49 | 88.45483 | 88.83 | 0.00 |
| 18/04/2011 | Spot Bond | 8.8350 | 8.78 | 74.47960 | 74.94 | 0.00 |
| 18/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.66177 | 98.65 | 0.00 |
| 18/04/2011 | Spot Bond | 2.1350 | 2.14 | 102.52537 | 102.52 | 0.00 |
| 18/04/2011 | Spot Bond | 2.7100 | 2.69 | 100.97719 | 101.16 | 0.00 |
| 18/04/2011 | Spot Bond | 8.8950 | 8.83 | 83.45304 | 83.96 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.28906 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.21999 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.14666 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.43111 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.28741 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.52494 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34996 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.23331 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.82220 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.88147 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.25431 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.19547 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.79698 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.86465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.24310 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49540 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.66360 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.10907 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.40604 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.27070 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.51380 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.00920 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.67280 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44853 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29902 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19935 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13290 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05907 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03938 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02625 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01750 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01167 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00778 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00519 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00230 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00154 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00102 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00046 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.67295 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.72143 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.42237 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.42980 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.30608 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.38882 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.19272 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.36342 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69051 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.98302 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.92876 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.31892 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.82220 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.63294 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.97492 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.58744 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39841 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.21474 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.83860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.26979 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.70877 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.77315 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.49681 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.50566 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01117 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.36671 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.81496 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.35941 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.49241 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.05693 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.98188 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46232 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.47984 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42940 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.80611 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.30035 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.14138 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.73771 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.68796 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34652 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.56887 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91149 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.62110 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38549 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.66811 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89185 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.67972 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.12140 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.97631 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.50999 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.65160 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.90140 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.74218 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.57186 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.27258 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.69441 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07174 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55368 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.48284 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45135 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.76756 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04599 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.33556 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.19728 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.50500 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.61278 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.36314 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.32809 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10654 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.42750 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23770 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62418 | 100.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |