



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 08/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	83.3365	99.4226	19.30	0.00	0.00	0
08/04/2011	Spot Bond	104.1858	104.2136	0.03	0.00	0.00	0
08/04/2011	Spot Bond	122.4123	122.5627	0.12	0.00	0.00	0
08/04/2011	Spot Bond	118.4567	119.3360	0.74	0.00	0.00	0
08/04/2011	Spot Bond	109.7878	109.7917	0.00	0.00	0.00	0
08/04/2011	Spot Bond	132.7478	132.6313	(0.09)	0.00	0.00	0
08/04/2011	Spot Bond	107.2445	107.3476	0.10	0.00	0.00	0
08/04/2011	Spot Bond	114.0215	114.0299	0.01	0.00	0.00	0
08/04/2011	Spot Bond	100.7891	100.9835	0.19	0.00	0.00	0
08/04/2011	Spot Bond	100.4294	100.6731	0.24	0.00	0.00	0
08/04/2011	Spot Bond	103.0466	103.1284	0.08	0.00	0.00	0
08/04/2011	Spot Bond	94.4297	94.6552	0.24	0.00	0.00	0
08/04/2011	Spot Bond	88.7623	89.0592	0.33	0.00	0.00	0
08/04/2011	Spot Bond	74.7575	75.7002	1.26	0.00	0.00	0
08/04/2011	Spot Bond	98.5965	98.6037	0.01	0.00	0.00	0
08/04/2011	Spot Bond	100.7232	101.0105	0.29	0.00	0.00	0
08/04/2011	Spot Bond	102.3889	102.3949	0.01	0.00	0.00	0
08/04/2011	Spot Bond	83.7174	84.5495	0.99	0.00	0.00	0
08/04/2011	Spot Bond	5.9300	100.3686	1592.56	0.00	0.00	0
08/04/2011	Spot Bond	5.9500	100.3698	1586.89	0.00	0.00	0
08/04/2011	Spot Bond	6.0200	100.3741	1567.34	0.00	0.00	0
08/04/2011	Spot Bond	6.3200	100.3927	1488.49	0.00	0.00	0
08/04/2011	Spot Bond	7.3500	100.4562	1266.75	0.00	0.00	0
08/04/2011	Spot Bond	8.8000	100.5455	1042.56	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	60.7422	(39.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.4979	(91.50)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.5203	(91.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	8.8899	(91.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.5619	(90.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.3620	(87.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.5656	(13.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.6034	(13.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.7716	(13.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.2762	(12.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	88.5377	(11.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	90.0095	(9.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	64.8411	(35.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	64.8470	(35.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	64.8996	(35.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.0692	(34.93)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.6716	(34.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.5196	(33.48)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	68.8589	(31.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.0452	(86.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	101.0569	1.06	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	61.4919	(38.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	61.6860	(38.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	62.3126	(37.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.7780	(92.22)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.3336	(91.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.7039	(91.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.4447	(90.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.9385	(90.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.1732	(84.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.2878	(69.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.4273	(69.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.8459	(69.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.4928	(94.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.6123	(95.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.6123	(95.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.1893	(85.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.6381	(89.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.1712	(85.83)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	7.9105	(92.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.9233	(91.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.2447	(85.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.3351	(95.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.3351	(95.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	47.2688	(52.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	62.4039	(37.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.8607	(75.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.1260	(99.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0084	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0077	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	26.3981	(73.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	26.5426	(73.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.2945	(86.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.7158	(86.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.2575	(85.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.8145	(85.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.6322	(86.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.9247	(89.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.8550	(88.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.0817	(87.92)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.3084	(87.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.4931	(87.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	55.6546	(44.35)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	35.5117	(64.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.3909	(97.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0096	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.3909	(97.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	35.3889	(64.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	35.3889	(64.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.4058	(93.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.5530	(93.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.1402	(93.86)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.1402	(93.86)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.8108	(94.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.8108	(94.19)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	5.4863	(94.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.4863	(94.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.1503	(94.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.1503	(94.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.8445	(95.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.8445	(95.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.5519	(95.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.5519	(95.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.2947	(95.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.0506	(95.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	33.7072	(66.29)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.4923	(74.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.4923	(74.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.4923	(74.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.4923	(74.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	26.8561	(73.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.1668	(76.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2816	(84.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2816	(84.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.6032	(70.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.6283	(70.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	72.9061	(27.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	64.0486	(35.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.7771	(68.22)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.6729	(17.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.0452	(87.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	46.3793	(53.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.6365	(90.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.1897	(90.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.7138	(91.29)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.0306	(95.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	3.9698	(96.03)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.1706	(93.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.3569	(91.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.2652	(74.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.3010	(91.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.1593	(95.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	51.9599	(48.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2412	(90.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.7648	(55.24)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	3.4060	(96.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.3903	(90.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	43.2363	(56.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.4405	(72.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.0402	(93.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.6978	(92.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.9275	(91.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.5684	(89.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0145	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.9080	(90.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.8563	(89.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.1743	(74.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.4311	(78.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.4311	(78.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.2388	(68.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0315	(99.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	3.2868	(96.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.4114	(94.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.3717	(92.63)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	68.2243	(31.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	71.0117	(28.99)	0.00	0.00	0

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08/04/2011	Spot Bond	100.0000	0.0157	(99.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.1685	(95.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0157	(99.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	1.0205	(98.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	72.5646	(27.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.0752	(33.92)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.6767	(87.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0053	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.0687	(85.93)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3303	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.7729	(97.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.9805	(74.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.2941	(74.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.1826	(74.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.4752	(83.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.9056	(99.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0109	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.2677	(99.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	67.4677	(32.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.3818	(8.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.5578	(99.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.5578	(99.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	100.1732	0.17	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.7650	(3.24)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0

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08/04/2011	Spot Bond	100.0000	95.8259	(4.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	95.4498	(4.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.9675	(3.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	77.3305	(22.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	88.3544	(11.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.1275	(14.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.6998	(72.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.3686	(13.63)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.7664	(17.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	81.4732	(18.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	79.0043	(21.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	76.6807	(23.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	73.4406	(26.56)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	70.4633	(29.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	69.5238	(30.48)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	94.4713	(5.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	92.3755	(7.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.0049	(15.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.2993	(33.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	83.7156	(16.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.3928	(17.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	79.8687	(20.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	77.4947	(22.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	75.2577	(24.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	72.1344	(27.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	69.2600	(30.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	83.5240	(16.48)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0084	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.7501	(76.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.6399	(95.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.3517	(12.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	95.4443	(4.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	83.8558	(16.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0



Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	90.1235	(9.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.8837	(15.12)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	77.4947	(22.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	56.3545	(43.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	54.8760	(45.12)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	53.4362	(46.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.6685	(95.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.7225	(92.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.5392	(90.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.2761	(79.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	79.6704	(20.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.9096	(88.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.6176	(84.38)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.7206	(91.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.7405	(92.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.8609	(92.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.0345	(91.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.8063	(87.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.6151	(86.38)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.2359	(87.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.1260	(77.87)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	63.4229	(36.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.1349	(55.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.6630	(87.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	100.9286	0.93	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.1033	(76.90)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	79.8698	(20.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	79.8698	(20.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.9665	(72.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.0630	(78.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.2418	(76.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.4004	(33.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.4004	(33.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.4004	(33.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.4975	(75.50)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.2418	(76.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.4374	(76.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.2281	(86.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.3513	(12.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.3513	(12.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.5065	(86.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	67.9202	(32.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.1849	(17.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.4598	(82.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	68.0371	(31.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	101.1264	1.13	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.6592	(79.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.6041	(79.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.9497	(87.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.8973	(33.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.4828	(34.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.4828	(34.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.8893	(55.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.5345	(82.47)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.9932	(84.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.7646	(67.24)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.3382	(78.66)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	10.7997	(89.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.6596	(88.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.4163	(89.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.0645	(17.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.6753	(89.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.7893	(89.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.2416	(89.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.2416	(89.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.3002	(89.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.4148	(90.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.3002	(89.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.1830	(89.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.3071	(88.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.0502	(71.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.1777	(83.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2015	(90.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.1777	(83.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.0502	(71.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.4173	(91.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.6108	(91.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.6917	(91.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.4797	(91.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.9888	(84.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.2500	(91.75)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.6822	(67.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.5821	(80.42)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.6822	(67.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.1159	(41.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.1159	(41.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.0866	(41.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.0866	(41.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	60.9209	(39.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	60.9154	(39.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	59.8279	(40.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.1117	(41.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	59.3751	(40.62)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	16.3365	(83.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	81.6695	(18.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.7191	(91.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.1574	(78.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.8225	(87.18)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.9451	(82.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.0263	(83.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.2763	(86.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.0462	(83.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.8177	(79.18)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.6694	(82.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.7273	(90.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.7213	(86.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.5897	(83.41)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.6389	(71.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.0405	(91.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	47.9424	(52.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.1878	(92.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.1537	(91.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.4267	(84.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.9944	(12.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	40.1726	(59.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.9252	(79.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.1531	(17.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	40.3618	(59.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.1055	(1.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.0051	(54.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	33.7310	(66.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.4582	(86.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	33.1627	(66.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.4052	(72.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.1503	(60.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.6103	(68.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.9381	(82.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.1088	(78.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.1088	(78.89)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	21.1088	(78.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.1936	(76.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.1547	(78.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.6959	(79.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.7204	(60.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3288	(79.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	41.0526	(58.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.5919	(77.41)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.6135	(60.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	46.2871	(53.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.0589	(82.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.5455	(79.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.6491	(60.35)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	46.3288	(53.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.9030	(83.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.0913	(17.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.6959	(79.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3747	(79.63)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.7271	(82.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.5995	(77.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.2756	(77.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.0605	(75.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.0859	(17.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.7099	(78.29)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.3887	(78.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.2210	(17.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.4805	(78.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	43.4690	(56.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	68.6000	(31.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.9324	(75.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.2405	(69.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.8470	(81.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.9267	(41.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.3626	(81.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.3626	(81.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.5797	(75.42)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	13.1688	(86.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	92.6307	(7.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	90.7314	(9.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.5769	(89.42)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.3801	(89.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.0781	(89.92)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	67.3837	(32.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	61.0484	(38.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.2233	(72.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.7781	(72.22)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.4191	(72.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.4191	(72.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.0055	(82.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	40.1509	(59.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.2788	(71.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.2356	(71.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.1923	(71.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.8133	(77.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.8133	(77.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.2356	(71.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.2356	(71.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.9449	(15.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.0338	(17.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.6853	(42.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	61.8742	(38.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	99.6271	(0.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	99.6271	(0.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.8250	(42.18)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.6853	(42.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	67.6288	(32.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.4104	(60.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.4176	(60.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.4176	(60.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.4176	(60.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.5173	(60.48)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.4746	(60.53)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	39.5672	(60.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.1267	(15.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	41.0444	(58.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	37.2389	(62.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.7400	(14.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	81.9763	(18.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	81.9563	(18.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.2529	(86.75)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	62.9015	(37.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.0346	(68.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.9815	(87.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.4379	(6.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	63.6297	(36.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.1232	(67.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	63.9098	(36.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.5767	(67.42)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.7999	(77.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.0496	(76.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.2981	(75.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.6270	(69.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.3908	(71.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.7532	(92.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.1989	(92.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.1363	(90.86)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	54.9637	(45.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.9143	(79.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.0557	(75.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	92.6389	(7.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.8785	(78.12)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.5638	(17.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.5445	(78.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.2046	(83.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	81.5100	(18.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.0898	(88.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.2505	(89.75)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.6506	(80.35)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	57.5793	(42.42)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.3170	(77.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.4511	(77.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.7814	(77.22)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.8845	(77.12)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.9680	(76.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.2991	(74.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	26.1350	(73.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.9663	(13.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.0466	(12.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.1184	(12.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.4557	(78.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.7511	(84.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.5950	(89.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.2840	(91.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.8561	(13.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	83.8555	(16.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	83.8555	(16.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	99.4224	(0.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.8334	(6.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.0236	(14.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	67.6872	(32.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.8021	(91.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	95.5345	(4.47)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	95.5563	(4.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	95.6469	(4.35)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	95.7531	(4.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.6145	(13.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.6286	(13.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.7192	(13.28)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.5996	(70.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.5547	(93.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.3636	(91.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.2829	(70.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.8258	(70.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.0520	(69.95)	0.00	0.00	0



Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	30.8664	(69.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.3515	(88.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.3645	(54.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.3645	(54.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.9932	(76.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.4406	(88.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.5632	(54.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.2598	(75.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.8619	(88.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.8199	(54.18)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.7396	(75.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.4037	(87.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	46.7307	(53.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.3793	(74.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.0658	(86.93)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	47.8485	(52.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	49.5045	(50.50)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	40.6198	(59.38)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.1243	(55.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.7376	(71.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.9864	(71.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.7493	(71.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.7007	(88.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.7843	(90.22)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.2847	(79.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.9048	(84.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.9093	(84.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.9104	(41.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.9317	(41.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	59.1441	(40.86)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.8434	(92.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.1050	(42.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.1205	(42.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.3006	(42.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.9698	(42.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.4089	(87.59)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	96.2199	(3.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.1657	(76.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	42.9488	(57.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.4274	(3.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.2119	(88.79)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.6670	(1.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.1436	(34.86)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.5056	(55.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.2973	(68.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.8440	(77.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.4339	(82.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.4339	(82.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	86.2385	(13.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.9372	(81.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	68.2661	(31.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.9770	(54.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.6599	(83.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.5985	(82.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.0180	(89.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.5039	(86.50)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.9330	(89.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.0591	(90.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.3212	(72.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.3379	(88.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.2126	(79.79)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.8483	(91.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	66.2924	(33.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	30.5551	(69.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	26.4339	(73.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	42.8024	(57.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.3751	(81.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	63.4615	(36.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.4477	(75.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.4187	(84.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	90.2215	(9.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.2911	(17.71)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	89.1672	(10.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.7592	(17.24)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.6716	(34.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.2919	(67.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.6386	(81.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.3805	(91.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.3160	(92.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.9935	(17.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	40.8493	(59.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.5696	(89.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.0252	(75.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.5610	(88.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.5124	(90.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.8396	(84.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.5946	(91.41)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.4786	(68.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.4891	(70.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.6531	(12.35)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	89.4596	(10.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	90.2373	(9.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	90.2373	(9.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.4533	(54.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.1810	(87.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.8005	(71.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.9149	(72.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.7894	(72.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.7894	(72.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.7894	(72.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.4515	(88.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.9727	(89.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.0167	(87.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.5550	(89.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.9172	(17.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2620	(90.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.3828	(89.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.1601	(88.84)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	10.3362	(89.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	42.4751	(57.52)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.8877	(72.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.4651	(93.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.8640	(88.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.3324	(54.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.0095	(6.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.0140	(6.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.3618	(6.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	61.7583	(38.24)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	42.3916	(57.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.1088	(77.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.0456	(6.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.5877	(6.41)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	62.0902	(37.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.5014	(77.50)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.1992	(6.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.7007	(6.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	62.2561	(37.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.9921	(77.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.7458	(6.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.6300	(76.37)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.0305	(89.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	102.6501	2.65	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	37.8440	(62.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.0192	(90.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.0801	(90.92)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.1166	(90.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.9927	(90.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.9661	(89.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.0502	(82.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.7539	(54.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.2441	(75.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.7260	(84.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.0885	(75.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.4430	(84.56)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	101.0520	1.05	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	101.1354	1.14	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	101.3513	1.35	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	101.8223	1.82	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	102.0675	2.07	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.7603	(42.24)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.6569	(42.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.0448	(41.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	58.3034	(41.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	59.4672	(40.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.9517	(88.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.8281	(12.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.6930	(72.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.0427	(79.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	87.9560	(12.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.3214	(79.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.6837	(79.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.8626	(72.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.7858	(79.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.6837	(79.32)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.1593	(71.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.6218	(78.38)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	28.9224	(71.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.3649	(77.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.2122	(82.79)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	37.9632	(62.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	38.0325	(61.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	38.3094	(61.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.2949	(80.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	85.5949	(14.41)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	60.0898	(39.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	59.4566	(40.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.7998	(68.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.4872	(67.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.9505	(82.05)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.5932	(70.41)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	9.3834	(90.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.8069	(92.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	61.4576	(38.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	82.9696	(17.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.5139	(83.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.2382	(82.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.2951	(89.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.5306	(3.47)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.9778	(8.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	88.1563	(11.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	97.7065	(2.29)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	98.3336	(1.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.8431	(68.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.5504	(68.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.3797	(67.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	33.4530	(66.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.3488	(3.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.5622	(55.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.6686	(82.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.1527	(81.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.3141	(81.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.0706	(82.93)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	39.3439	(60.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.1319	(87.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.2343	(81.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.4056	(84.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.9399	(84.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2940	(84.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	78.9077	(21.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	47.7072	(52.29)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	33.0251	(66.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.8419	(74.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.1897	(81.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	73.5510	(26.45)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.2279	(34.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.8133	(89.19)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	15.3946	(84.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.0837	(88.92)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.4641	(90.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.6124	(88.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.4527	(81.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	35.2847	(64.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	35.2218	(64.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.6445	(72.36)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2946	(90.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.8739	(83.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.4005	(86.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	81.4677	(18.53)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.3123	(85.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.7296	(78.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.4190	(85.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.6594	(89.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.0452	(87.95)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.2030	(55.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.9076	(82.09)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.7874	(54.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	91.1827	(8.82)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	71.3782	(28.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	107.9196	7.92	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	53.2728	(46.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.5672	(76.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.2204	(78.78)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.1009	(83.90)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2446	(84.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.8976	(88.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.7710	(86.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.4625	(68.54)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.2735	(87.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.2732	(83.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.3312	(83.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	96.8145	(3.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.3359	(75.66)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	20.8347	(79.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.0021	(89.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.0665	(88.93)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.8731	(84.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.5397	(87.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.5575	(88.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.0833	(80.92)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.1889	(88.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2714	(84.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.1125	(88.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.6075	(84.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2324	(84.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.1518	(86.85)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.0209	(83.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.1718	(85.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.6498	(89.35)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.9733	(88.03)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	54.8115	(45.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	44.6234	(55.38)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	54.4265	(45.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.5043	(88.50)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.8690	(89.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.8690	(89.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	47.8345	(52.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	67.5366	(32.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.8598	(85.14)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.8670	(82.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.8104	(88.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.9779	(89.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	50.8923	(49.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.0580	(88.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.9800	(89.02)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.4270	(85.57)	0.00	0.00	0



Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	52.3146	(47.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	93.9278	(6.07)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.2765	(86.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.2324	(70.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	73.1943	(26.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.5977	(82.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.6112	(89.39)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	54.8919	(45.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.5199	(83.48)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	54.8919	(45.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.2089	(70.79)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.1171	(79.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	34.4482	(65.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	32.8650	(67.13)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.4935	(80.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	48.3484	(51.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	38.5376	(61.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	72.3250	(27.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.6739	(83.33)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.5981	(88.40)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.8967	(81.10)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.3352	(85.66)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.9577	(87.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.0580	(76.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.7265	(86.27)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.4004	(87.60)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.8046	(82.20)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.1906	(81.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.4496	(88.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	75.3093	(24.69)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.6559	(86.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	36.6896	(63.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	104.6900	4.69	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	22.8922	(77.11)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	57.0858	(42.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.5027	(80.50)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	20.9579	(79.04)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.2089	(88.79)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	23.7448	(76.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.6915	(83.31)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	17.6959	(82.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.5115	(83.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	112.0421	12.04	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2656	(84.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	69.4054	(30.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	106.7870	6.79	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	36.2314	(63.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	94.9171	(5.08)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	33.8444	(66.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.7530	(54.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	70.1853	(29.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.2390	(93.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	72.2772	(27.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	72.2772	(27.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.7729	(97.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	1.2324	(98.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.6190	(74.38)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	70.1923	(29.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	47.3774	(52.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	31.5849	(68.42)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	21.0566	(78.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.0377	(85.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.3585	(90.64)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	6.2390	(93.76)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	4.1593	(95.84)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.7729	(97.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	1.8486	(98.15)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	1.2324	(98.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	57.1675	(42.83)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	38.1116	(61.89)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	25.4078	(74.59)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.9385	(83.06)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.2923	(88.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.5282	(92.47)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.0188	(94.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	3.3459	(96.65)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.2306	(97.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	1.4871	(98.51)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.9914	(99.01)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.6609	(99.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.4406	(99.56)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.2937	(99.71)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.1958	(99.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.1305	(99.87)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0870	(99.91)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0580	(99.94)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0387	(99.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0258	(99.97)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0172	(99.98)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0115	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0076	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0051	(99.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0034	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	45.5649	(54.44)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.7463	(84.25)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	69.1137	(30.89)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	16.3941	(83.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	26.5090	(73.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	8.7719	(91.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2970	(90.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.7894	(83.21)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.8334	(90.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.1960	(88.80)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.9978	(88.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	65.6579	(34.34)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	29.7408	(70.26)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.4298	(84.57)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	24.3742	(75.63)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.1399	(87.86)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	27.0068	(72.99)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	75.3652	(24.63)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	48.1166	(51.88)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2970	(90.70)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.2079	(84.79)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.2637	(90.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	19.4543	(80.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	16.9981	(83.00)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	68.3249	(31.68)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	55.5696	(44.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	20.5421	(79.46)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	13.3792	(86.62)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.1865	(88.81)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	15.3898	(84.61)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	10.6984	(89.30)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.4545	(87.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.7670	(88.23)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	38.8082	(61.19)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.4480	(88.55)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	18.2420	(81.76)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
08/04/2011	Spot Bond	100.0000	15.4157	(84.58)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.8396	(87.16)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.3307	(87.67)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.2611	(87.74)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	12.2302	(87.77)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	14.5095	(85.49)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	11.8332	(88.17)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	3.2763	(96.72)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	9.0357	(90.96)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	7.3717	(92.63)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	2.5667	(97.43)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	5.2679	(94.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	3.2690	(96.73)	0.00	0.00	0
08/04/2011	Spot Bond	100.0000	0.1047	(99.90)	0.00	0.00	0
<b>Total</b>							<b>0</b>