



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 13/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/04/2011	Spot Bond	83.3365	99.7105	19.65	0.00	0.00	0
13/04/2011	Spot Bond	104.2051	104.2482	0.04	0.00	0.00	0
13/04/2011	Spot Bond	122.1757	122.1895	0.01	0.00	0.00	0
13/04/2011	Spot Bond	117.8840	117.7811	(0.09)	0.00	0.00	0
13/04/2011	Spot Bond	109.7995	109.8111	0.01	0.00	0.00	0
13/04/2011	Spot Bond	132.6503	132.5532	(0.07)	0.00	0.00	0
13/04/2011	Spot Bond	107.0631	107.1272	0.06	0.00	0.00	0
13/04/2011	Spot Bond	114.0466	113.7086	(0.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.4873	100.4806	(0.01)	0.00	0.00	0
13/04/2011	Spot Bond	100.1943	100.1252	(0.07)	0.00	0.00	0
13/04/2011	Spot Bond	102.9315	102.9907	0.06	0.00	0.00	0
13/04/2011	Spot Bond	94.0885	94.0381	(0.05)	0.00	0.00	0
13/04/2011	Spot Bond	88.3030	88.1813	(0.14)	0.00	0.00	0
13/04/2011	Spot Bond	74.4136	74.1123	(0.40)	0.00	0.00	0
13/04/2011	Spot Bond	98.6182	98.6400	0.02	0.00	0.00	0
13/04/2011	Spot Bond	101.1189	101.0479	(0.07)	0.00	0.00	0
13/04/2011	Spot Bond	102.4619	102.4799	0.02	0.00	0.00	0
13/04/2011	Spot Bond	83.2947	83.1544	(0.17)	0.00	0.00	0
13/04/2011	Spot Bond	5.9300	100.4489	1593.91	0.00	0.00	0
13/04/2011	Spot Bond	5.9500	100.4504	1588.24	0.00	0.00	0
13/04/2011	Spot Bond	6.0200	100.4557	1568.70	0.00	0.00	0
13/04/2011	Spot Bond	6.3200	100.4783	1489.85	0.00	0.00	0
13/04/2011	Spot Bond	7.3500	100.5557	1268.10	0.00	0.00	0
13/04/2011	Spot Bond	8.8000	100.6645	1043.91	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	61.4833	(38.52)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.6051	(91.39)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.6278	(91.37)	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
13/04/2011	Spot Bond	100.0000	9.0020	(91.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.6825	(90.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.5179	(87.48)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.5745	(12.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.6128	(12.39)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.7829	(12.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.2934	(11.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.5696	(10.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.0586	(8.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	65.6500	(34.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	65.6559	(34.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	65.7092	(34.29)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	65.8809	(34.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	66.4908	(33.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.3493	(32.65)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	69.7178	(30.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.2062	(86.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	102.4337	2.43	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	62.2676	(37.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	62.4641	(37.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	63.0987	(36.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.3000	(93.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.7500	(93.25)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.0500	(92.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.6500	(92.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.0500	(91.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.2900	(87.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.6698	(69.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.8111	(69.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.2350	(68.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.5452	(94.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.6563	(95.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.6563	(95.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.3246	(85.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7679	(89.23)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.3064	(85.69)	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
13/04/2011	Spot Bond	100.0000	7.9858	(92.01)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.2277	(92.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.4185	(85.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.3771	(95.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.3771	(95.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	47.8651	(52.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	63.1653	(36.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.1407	(74.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.1272	(99.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0078	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.7311	(73.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.8774	(73.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.4603	(86.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.8869	(86.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.4354	(85.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.9637	(85.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.7694	(86.23)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.0580	(88.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.0046	(88.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.2341	(87.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.4636	(87.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.6507	(87.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	56.3411	(43.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.3971	(60.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.4137	(97.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0097	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.4137	(97.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	35.7266	(64.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	35.7266	(64.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.4667	(93.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.6154	(93.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.2010	(93.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.2010	(93.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.8683	(94.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.8683	(94.13)	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
13/04/2011	Spot Bond	100.0000	5.5407	(94.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.5407	(94.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.2014	(94.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.2014	(94.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.8925	(95.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.8925	(95.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.5969	(95.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.5969	(95.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.3373	(95.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.0909	(95.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	34.0869	(65.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.7763	(74.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.7763	(74.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.7763	(74.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.7763	(74.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.1537	(72.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.4235	(76.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4538	(84.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4538	(84.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.9349	(70.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.9602	(70.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	73.6072	(26.39)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	64.7660	(35.23)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	32.1330	(67.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.5754	(16.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.1201	(91.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.8988	(53.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.7285	(90.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.2774	(90.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.7970	(91.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.0690	(95.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.0077	(95.99)	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
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.2390	(93.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.4505	(91.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.5466	(74.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.3945	(91.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.2054	(95.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	48.7991	(51.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.2392	(93.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.2663	(54.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	3.4442	(96.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.4955	(90.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	43.7233	(56.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.7445	(72.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.1075	(93.89)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.7840	(92.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.0275	(90.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7271	(89.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0147	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.0197	(89.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9785	(89.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.4548	(74.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.6685	(78.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.6685	(78.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.5849	(68.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0319	(99.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	3.3236	(96.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.4724	(94.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.4547	(92.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	68.8679	(31.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	71.7092	(28.29)	0.00	0.00	0

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13/04/2011	Spot Bond	100.0000	0.0159	(99.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.2147	(95.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0159	(99.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	1.0319	(98.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	66.7276	(33.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.8194	(87.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0054	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.2246	(85.78)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5568	(79.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.8036	(97.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.2684	(73.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.5759	(74.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.4631	(74.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.6608	(83.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.9158	(99.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0111	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.2707	(99.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	68.0970	(31.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	90.5707	(9.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.9412	(7.06)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.5609	(99.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.5609	(99.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	101.4843	1.48	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	98.0282	(1.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0

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13/04/2011	Spot Bond	100.0000	97.0148	(2.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	96.6341	(3.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	98.1981	(1.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	78.1585	(21.84)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.4012	(10.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	86.4213	(13.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.9640	(72.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.3729	(12.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.1848	(0.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.3333	(2.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.7156	(16.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.3928	(17.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	79.8687	(20.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	77.4947	(22.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	74.1870	(25.81)	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
13/04/2011	Spot Bond	100.0000	71.1501	(28.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	70.1923	(29.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	95.6732	(4.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	93.5244	(6.48)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.9775	(14.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.1357	(32.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.1848	(0.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.3333	(2.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	95.5497	(4.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	93.8303	(6.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.1717	(7.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	90.5707	(9.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.0244	(10.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.6868	(15.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.3333	(16.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	80.7522	(19.25)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	78.3262	(21.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	76.0417	(23.96)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	72.8543	(27.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	69.9234	(30.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.4907	(15.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.1717	(7.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.9767	(76.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.6852	(95.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.3794	(11.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	96.6710	(3.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.7938	(15.21)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.1848	(0.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	95.8005	(4.20)	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
13/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.1717	(7.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.8837	(15.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	95.3003	(4.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.1717	(7.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.8824	(14.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	78.3262	(21.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.0244	(10.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	56.8921	(43.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	55.3995	(44.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	53.9460	(46.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.7144	(95.29)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.8168	(92.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.6596	(90.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5235	(79.48)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	80.8217	(19.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.0598	(87.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.8081	(84.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.8270	(91.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.8349	(92.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.9568	(92.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.1325	(91.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.9625	(87.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.7812	(86.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.3852	(87.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.3960	(77.60)	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
13/04/2011	Spot Bond	100.0000	64.2230	(35.78)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	44.6917	(55.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.8192	(87.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.2257	(17.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.3947	(76.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	81.0140	(18.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	81.0140	(18.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.3077	(71.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.3199	(78.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.5253	(76.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.2380	(32.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.2380	(32.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.2380	(32.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.8031	(75.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.5253	(76.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.7330	(76.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.3950	(86.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.3718	(11.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.3718	(11.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.6769	(86.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	68.7770	(31.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.3970	(16.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.6801	(82.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	68.8954	(31.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.2054	(17.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.9112	(79.09)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.8555	(79.14)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.1131	(86.89)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.7412	(32.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	66.2997	(33.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	66.2997	(33.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.4493	(54.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.7557	(82.24)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.1905	(83.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	33.1780	(66.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.5986	(78.40)	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
13/04/2011	Spot Bond	100.0000	10.9314	(89.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.8019	(88.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.5434	(89.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.2749	(16.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.8056	(89.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9210	(89.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.3570	(89.64)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.3570	(89.64)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.4162	(89.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.5296	(90.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.4162	(89.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.2977	(89.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.4451	(88.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.3925	(71.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.3751	(83.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.3138	(90.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.3751	(83.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.3925	(71.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.5200	(91.48)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.7159	(91.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.7977	(91.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.5832	(91.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.1839	(83.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.3507	(91.65)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.4719	(73.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.8237	(80.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.4719	(73.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.6946	(41.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.6946	(41.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.6651	(41.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.6651	(41.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	61.5910	(38.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	61.5854	(38.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	60.5579	(39.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.8207	(41.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	60.1885	(39.81)	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
13/04/2011	Spot Bond	100.0000	16.4992	(83.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.5790	(17.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.8266	(91.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.4155	(78.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.9807	(87.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.1740	(81.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.2218	(83.78)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.4383	(86.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.2486	(83.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.0745	(78.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.8923	(82.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.8275	(90.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.8905	(86.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.0712	(82.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.9272	(71.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.1611	(91.84)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.8281	(61.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.2784	(92.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.2566	(91.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.6213	(84.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.0345	(10.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	40.6627	(59.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.1805	(78.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.0659	(16.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	40.8542	(59.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.3863	(0.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.5728	(54.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	34.1565	(65.84)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.6261	(86.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	33.5041	(66.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.7396	(72.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.6280	(60.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.9959	(68.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.1570	(81.84)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.3664	(78.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.3664	(78.63)	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
13/04/2011	Spot Bond	100.0000	21.3664	(78.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.4766	(76.52)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.4128	(78.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.9484	(79.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	40.2050	(59.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5768	(79.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	41.5535	(58.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.8769	(77.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	40.0968	(59.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	37.4896	(62.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.2741	(82.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.7990	(79.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	40.1329	(59.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	37.5234	(62.48)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.1163	(82.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.3021	(16.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.9484	(79.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.6233	(79.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.9507	(82.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.8846	(77.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.5566	(77.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.3541	(75.65)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.2966	(16.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.9748	(78.03)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.6497	(78.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.4337	(16.57)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.7426	(78.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	43.9994	(56.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.1617	(17.84)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.2469	(74.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.6220	(69.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.0770	(80.92)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	59.6457	(40.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.5866	(81.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.5866	(81.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.8863	(75.11)	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
13/04/2011	Spot Bond	100.0000	13.3349	(86.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.2223	(5.78)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.2588	(7.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7060	(89.29)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.5067	(89.49)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.2011	(89.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	68.2242	(31.78)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	61.8186	(38.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.5591	(72.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.1208	(71.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.7574	(72.24)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.7574	(72.24)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.6187	(83.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	40.6408	(59.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.6238	(71.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.5801	(71.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.5363	(71.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.0979	(76.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.0979	(76.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.5801	(71.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.5801	(71.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.9146	(14.09)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.2437	(16.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.3891	(41.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	62.6547	(37.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	101.4585	1.46	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	101.4585	1.46	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.5305	(41.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.3891	(41.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	81.8396	(18.16)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.8913	(60.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.8985	(60.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.8985	(60.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.8985	(60.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.9995	(60.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.9562	(60.04)	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
13/04/2011	Spot Bond	100.0000	40.0500	(59.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.0871	(14.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	41.5507	(58.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	37.6983	(62.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	86.7188	(13.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.8913	(17.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.8709	(17.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.4146	(86.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	63.6950	(36.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.4261	(68.57)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.1453	(86.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.6236	(5.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	64.4324	(35.57)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	32.5284	(67.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	64.7160	(35.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	32.9877	(67.01)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.0875	(76.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.3403	(76.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.6046	(75.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.0134	(68.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.7372	(71.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.8478	(92.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.2868	(92.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.2478	(90.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	55.6417	(44.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.1486	(78.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.3558	(75.64)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	93.7882	(6.21)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.1545	(77.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.4873	(16.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.7859	(78.21)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.4067	(83.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.4157	(17.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.2251	(88.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.3755	(89.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.8958	(80.10)	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
13/04/2011	Spot Bond	100.0000	58.2818	(41.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.5985	(77.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.7344	(77.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.0688	(76.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.1732	(76.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.2704	(75.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.6183	(74.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.4647	(73.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.9847	(12.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.0659	(11.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.1385	(11.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.7175	(78.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.9476	(84.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7272	(89.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.3886	(91.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.8708	(12.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.8105	(15.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.8105	(15.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	101.2500	1.25	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	95.4972	(4.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	86.3276	(13.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	81.9847	(18.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.9119	(91.09)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.2405	(2.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.2627	(2.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.3549	(2.65)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.4629	(2.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.9678	(12.03)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.9822	(12.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.0742	(11.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.9730	(70.03)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.6355	(93.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.4667	(91.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.6523	(70.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.2020	(69.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.4311	(69.57)	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
13/04/2011	Spot Bond	100.0000	31.2558	(68.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.4901	(88.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.9304	(54.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.9304	(54.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.2925	(75.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.5833	(88.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.1316	(53.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.5624	(75.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.0099	(87.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.3915	(53.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.0482	(74.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.5584	(87.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	47.3136	(52.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.6959	(74.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.2287	(86.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	48.4453	(51.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	50.1220	(49.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	41.1154	(58.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	44.6809	(55.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.0883	(70.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.3401	(70.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.1001	(70.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.8435	(88.16)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.9037	(90.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5322	(79.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.0989	(83.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.1034	(83.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	59.6292	(40.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	59.6507	(40.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	59.8658	(40.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.9391	(92.06)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	57.8018	(42.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	57.8174	(42.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	57.9998	(42.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.6771	(41.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.5654	(87.43)	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
13/04/2011	Spot Bond	100.0000	97.4630	(2.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.4579	(76.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	43.4906	(56.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	98.1432	(1.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.3248	(88.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.9756	(0.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	65.9654	(34.03)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.0671	(54.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.6922	(68.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.1322	(76.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.6538	(82.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.6538	(82.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	87.2321	(12.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.8390	(80.16)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.0510	(17.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.5505	(53.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.8701	(83.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.8132	(82.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.1402	(89.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.6743	(86.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.0664	(88.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.1696	(90.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.6582	(72.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.4810	(88.52)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.4619	(79.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.9599	(91.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	67.1287	(32.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.8993	(69.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.7283	(73.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	43.2845	(56.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.6043	(81.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	64.2621	(35.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.8584	(73.14)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.3756	(84.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.7404	(8.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.2179	(16.78)	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
13/04/2011	Spot Bond	100.0000	90.6484	(9.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.6933	(16.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	66.4908	(33.51)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	32.6947	(67.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.8711	(81.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.4828	(91.52)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.4053	(92.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.9281	(16.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	41.3477	(58.65)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.6986	(89.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.3249	(75.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.7052	(88.29)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.6310	(90.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.9974	(84.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.6995	(91.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.8713	(68.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.8489	(70.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.6843	(11.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	90.9506	(9.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.3271	(8.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	91.3271	(8.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.0203	(53.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.3346	(87.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.1519	(70.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.2555	(71.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.1285	(71.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.1285	(71.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.1285	(71.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.5928	(88.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.1081	(88.89)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9117	(89.09)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.6838	(89.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	83.8488	(16.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.3750	(90.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.5123	(89.49)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.2993	(88.70)	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
13/04/2011	Spot Bond	100.0000	10.4680	(89.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	43.0110	(56.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.2280	(71.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.5449	(93.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.0137	(87.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.8979	(54.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.1750	(5.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.1796	(5.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.5318	(5.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	62.5374	(37.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	42.9264	(57.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.3877	(77.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.2116	(5.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.7605	(5.24)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	62.8735	(37.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.7852	(77.21)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.3671	(5.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.8749	(5.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	63.0415	(36.96)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.2821	(76.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	94.9206	(5.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.9281	(76.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.1570	(89.84)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	103.4915	3.49	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.3109	(61.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.0678	(91.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.1167	(91.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.1460	(91.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.8498	(91.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.6318	(90.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.5192	(85.48)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.3311	(53.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.5499	(75.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.9244	(84.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.3924	(75.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.6378	(84.36)	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
13/04/2011	Spot Bond	100.0000	102.4287	2.43	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	102.5133	2.51	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	102.7321	2.73	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	103.2095	3.21	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	103.4581	3.46	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.4651	(41.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.3603	(41.64)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	58.7530	(41.25)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	59.0148	(40.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	60.1928	(39.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.0991	(87.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.8663	(11.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.0309	(71.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.2873	(79.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	88.9957	(11.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.5693	(79.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.9360	(79.06)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.2025	(71.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.0395	(78.96)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.9360	(79.06)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	28.5029	(71.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.8856	(78.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.2753	(70.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	22.6378	(77.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.4294	(82.57)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.4316	(61.57)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.5016	(61.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.7820	(61.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.5303	(80.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	86.9117	(13.09)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	60.8230	(39.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	60.1821	(39.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	32.1921	(67.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	32.9017	(67.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.1719	(81.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.9665	(70.03)	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
13/04/2011	Spot Bond	100.0000	9.5017	(90.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.9021	(92.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	62.2418	(37.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	84.2117	(15.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.7222	(83.28)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.4557	(82.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.4207	(89.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	97.7556	(2.24)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	93.0860	(6.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	89.1742	(10.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	99.4388	(0.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	100.0771	0.08	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	36.8691	(63.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	36.6675	(63.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	37.2389	(62.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	37.9785	(62.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	98.0632	(1.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.1244	(54.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.8914	(82.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.3817	(81.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.5451	(81.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.2629	(82.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.7798	(60.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.2663	(87.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.4363	(81.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.5791	(84.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.1165	(83.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4635	(84.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	79.7297	(20.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	48.2416	(51.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	33.3971	(66.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.1282	(73.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.3021	(81.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	74.2651	(25.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	65.8502	(34.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9331	(89.07)	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
13/04/2011	Spot Bond	100.0000	15.5680	(84.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.2078	(88.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.5690	(90.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.7411	(88.26)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.7298	(81.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	35.6800	(64.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	35.6164	(64.38)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.9525	(72.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.3975	(90.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.0629	(82.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.5490	(86.45)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	82.3399	(17.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.4717	(85.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.9703	(78.03)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.5796	(85.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7782	(89.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.1201	(91.88)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	44.7008	(55.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.1093	(81.89)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.3032	(53.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	92.2455	(7.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	72.1777	(27.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	109.3285	9.33	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	53.8729	(46.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.8326	(76.17)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.4594	(78.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.2813	(83.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4154	(84.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.0294	(87.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.9236	(86.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.8149	(68.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.4110	(87.59)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.4555	(83.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.5141	(83.49)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	98.0156	(1.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.6100	(75.39)	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
13/04/2011	Spot Bond	100.0000	21.0680	(78.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.1260	(88.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.1912	(88.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.0519	(83.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.6809	(87.32)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.6855	(88.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.2982	(80.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.3136	(88.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4406	(84.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.2369	(88.76)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.7824	(84.22)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4011	(84.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.2975	(86.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9028	(89.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.3306	(85.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7697	(89.23)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.0712	(91.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	55.4289	(44.57)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	45.1260	(54.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	54.9457	(45.05)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.6339	(88.37)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9914	(89.01)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.9914	(89.01)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	48.3703	(51.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	68.2973	(31.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.0244	(84.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.0650	(81.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.9412	(88.06)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.0995	(88.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	51.4655	(48.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.1818	(88.82)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.1686	(88.83)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.5877	(85.41)	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
13/04/2011	Spot Bond	100.0000	52.8942	(47.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	95.0000	(5.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.4236	(86.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.5617	(70.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	73.8967	(26.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.7927	(82.21)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.7287	(89.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	55.5034	(44.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.7049	(83.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	55.5034	(44.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	29.5343	(70.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.3437	(79.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	34.8362	(65.16)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	33.2292	(66.77)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.7130	(80.29)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	48.8900	(51.11)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.9646	(61.04)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	73.1351	(26.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.8607	(83.14)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.7266	(88.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.1095	(80.89)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.4967	(85.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.1037	(86.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.3163	(76.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.8786	(86.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.5378	(87.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.0040	(82.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.3333	(81.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.5765	(88.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	76.0623	(23.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.8071	(86.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	37.1006	(62.90)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	106.1009	6.10	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	23.1458	(76.85)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	57.7288	(42.27)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.7224	(80.28)	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
13/04/2011	Spot Bond	100.0000	21.1939	(78.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.3352	(88.66)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.0122	(75.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.8785	(83.12)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.8952	(82.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.6965	(83.30)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	112.9605	12.96	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.4366	(84.56)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	70.1871	(29.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	108.2419	8.24	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	36.6372	(63.36)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	96.0390	(3.96)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	34.0525	(65.95)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.2684	(53.73)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	70.8456	(29.15)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.3081	(93.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	73.0000	(27.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	73.0000	(27.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.8036	(97.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	1.2461	(98.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.9076	(74.09)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	70.8738	(29.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	47.9023	(52.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	31.9349	(68.07)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	21.2899	(78.71)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.1933	(85.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.4622	(90.54)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	6.3081	(93.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	4.2054	(95.79)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.8036	(97.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	1.8691	(98.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	1.2461	(98.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	85.0816	(14.92)	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
13/04/2011	Spot Bond	100.0000	57.8078	(42.19)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	38.5385	(61.46)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	25.6924	(74.31)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.1282	(82.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.4188	(88.58)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.6125	(92.39)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.0750	(94.92)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	3.3834	(96.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.2556	(97.74)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	1.5037	(98.50)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	1.0025	(99.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.6683	(99.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.4455	(99.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.2970	(99.70)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.1980	(99.80)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.1320	(99.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0880	(99.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0587	(99.94)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0391	(99.96)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0261	(99.97)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0174	(99.98)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0116	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0077	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0052	(99.99)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0034	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	46.0781	(53.92)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.9237	(84.08)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	69.8921	(30.11)	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
13/04/2011	Spot Bond	100.0000	16.5787	(83.42)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	26.8043	(73.20)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	8.8696	(91.13)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.4000	(90.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	16.9754	(83.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.9424	(90.06)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.3221	(88.68)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.1329	(87.87)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	66.3934	(33.61)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	30.0703	(69.93)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.6036	(84.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	24.6488	(75.35)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.2766	(87.72)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	27.3093	(72.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	70.6651	(29.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	48.6556	(51.34)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.4000	(90.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.3773	(84.62)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.3669	(90.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	19.6735	(80.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	17.1864	(82.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	69.0945	(30.91)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	56.1920	(43.81)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	20.7722	(79.23)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	13.5299	(86.47)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.3105	(88.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	15.5632	(84.44)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	10.8189	(89.18)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.5948	(87.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.8974	(88.10)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	39.2454	(60.75)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.5748	(88.43)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	18.4475	(81.55)	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
13/04/2011	Spot Bond	100.0000	15.5893	(84.41)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.9842	(87.02)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.4696	(87.53)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.3992	(87.60)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	12.3680	(87.63)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	14.6703	(85.33)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	11.9657	(88.03)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	3.3132	(96.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	9.1363	(90.86)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	7.4547	(92.55)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	2.5954	(97.40)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	5.3272	(94.67)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	3.3058	(96.69)	0.00	0.00	0
13/04/2011	Spot Bond	100.0000	0.1058	(99.89)	0.00	0.00	0
Total							0