



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 28/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
28/04/2011	Spot Bond	83.3365	96.8756	16.25	0.00	0.00	0
28/04/2011	Spot Bond	104.5477	104.5670	0.02	0.00	0.00	0
28/04/2011	Spot Bond	123.2304	123.2968	0.05	0.00	0.00	0
28/04/2011	Spot Bond	119.6058	119.6335	0.02	0.00	0.00	0
28/04/2011	Spot Bond	109.9692	109.9729	0.00	0.00	0.00	0
28/04/2011	Spot Bond	133.3245	133.3340	0.01	0.00	0.00	0
28/04/2011	Spot Bond	107.9326	107.9860	0.05	0.00	0.00	0
28/04/2011	Spot Bond	114.3792	114.3876	0.01	0.00	0.00	0
28/04/2011	Spot Bond	101.4245	101.4956	0.07	0.00	0.00	0
28/04/2011	Spot Bond	101.1250	101.2027	0.08	0.00	0.00	0
28/04/2011	Spot Bond	103.6172	103.6611	0.04	0.00	0.00	0
28/04/2011	Spot Bond	95.0579	95.1667	0.11	0.00	0.00	0
28/04/2011	Spot Bond	89.1554	89.2368	0.09	0.00	0.00	0
28/04/2011	Spot Bond	75.0077	75.1446	0.18	0.00	0.00	0
28/04/2011	Spot Bond	98.7489	98.7561	0.01	0.00	0.00	0
28/04/2011	Spot Bond	101.3464	101.3539	0.01	0.00	0.00	0
28/04/2011	Spot Bond	102.7609	102.8759	0.11	0.00	0.00	0
28/04/2011	Spot Bond	84.2123	84.2724	0.07	0.00	0.00	0
28/04/2011	Spot Bond	5.9300	100.7063	1598.25	0.00	0.00	0
28/04/2011	Spot Bond	5.9500	100.7087	1592.58	0.00	0.00	0
28/04/2011	Spot Bond	6.0200	100.7170	1573.04	0.00	0.00	0
28/04/2011	Spot Bond	6.3200	100.7526	1494.19	0.00	0.00	0
28/04/2011	Spot Bond	7.3500	100.8746	1272.44	0.00	0.00	0
28/04/2011	Spot Bond	8.8000	101.0462	1048.25	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	63.9162	(36.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.9573	(91.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.9809	(91.02)	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
28/04/2011	Spot Bond	100.0000	9.3705	(90.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.0789	(89.92)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.0303	(86.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.9672	(9.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.0070	(8.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.1837	(8.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.7140	(8.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	93.0397	(6.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.5863	(5.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.9111	(18.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.9131	(18.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.9313	(18.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.9898	(18.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.1976	(17.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.4902	(17.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	83.2973	(16.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.7346	(86.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	64.8163	(35.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.0209	(34.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.6814	(34.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.5521	(93.45)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.0201	(92.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.3321	(92.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.9561	(92.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.3721	(91.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.7818	(87.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.9252	(68.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.0723	(67.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.5135	(67.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.7163	(94.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.8000	(95.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.8000	(95.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.7666	(85.23)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1940	(88.81)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.3740	(92.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.2315	(91.77)	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
28/04/2011	Spot Bond	100.0000	7.5169	(92.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.9890	(85.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.5140	(95.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.5140	(95.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.8464	(60.15)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.6648	(34.34)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.0582	(73.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.1311	(99.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0087	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0080	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.2566	(77.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.3784	(77.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1994	(88.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.5544	(88.45)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.0107	(87.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.4512	(84.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.2180	(85.78)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.4955	(88.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.4960	(87.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.7349	(87.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.9738	(87.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.7243	(89.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	58.5956	(41.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.9735	(59.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.4882	(97.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0100	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.4882	(97.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	36.8287	(63.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	36.8287	(63.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.6657	(93.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.8189	(93.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.3937	(93.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.3937	(93.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.0562	(93.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.0562	(93.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.7186	(94.28)	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
28/04/2011	Spot Bond	100.0000	5.7186	(94.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.3684	(94.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.3684	(94.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.0496	(94.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.0496	(94.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.7441	(95.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.7441	(95.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.4765	(95.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.2226	(95.78)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	35.3308	(64.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.7065	(73.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.7065	(73.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.7065	(73.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.7065	(73.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.1282	(71.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.2641	(75.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.0177	(83.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.0177	(83.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.7621	(73.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.7782	(73.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	75.9439	(24.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	67.1163	(32.88)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.3515	(71.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.6008	(13.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.4131	(91.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0009	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	48.6007	(51.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.0286	(89.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.5636	(90.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.0684	(90.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.1945	(95.81)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.1313	(95.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	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
28/04/2011	Spot Bond	100.0000	6.4629	(93.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.7571	(91.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.4685	(73.53)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.7008	(91.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.3563	(95.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	50.5601	(49.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.4643	(93.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	46.9089	(53.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	3.5692	(96.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.8401	(90.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	45.3189	(54.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.7402	(71.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.3278	(93.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.0665	(91.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.3551	(90.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.2512	(88.75)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0154	(99.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.3853	(89.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3792	(88.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.3733	(73.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.4462	(77.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.4462	(77.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.7184	(67.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0330	(99.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	3.4442	(96.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.6721	(94.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.7268	(92.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	71.0117	(28.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	74.0365	(25.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0165	(99.98)	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
28/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.3659	(95.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0165	(99.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	1.0694	(98.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	75.7261	(24.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	68.7382	(31.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.2853	(86.71)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0056	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.7351	(85.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2986	(78.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.9042	(97.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.2111	(72.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.4988	(73.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.3820	(73.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.2688	(82.73)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0037	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.9492	(99.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0115	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.2806	(99.72)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	70.1923	(29.81)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.3097	(1.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.5710	(99.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.5710	(99.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	105.9208	5.92	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	102.3019	2.30	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	101.0258	1.03	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	100.6293	0.63	0.00	0.00	0

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28/04/2011	Spot Bond	100.0000	102.3546	2.35	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	80.9313	(19.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.9244	(7.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.8390	(9.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.8267	(71.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.7497	(9.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.8170	(3.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.7664	(17.23)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	80.2198	(19.78)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	76.6807	(23.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	73.4406	(26.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	72.4206	(27.58)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	99.7336	(0.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	97.4011	(2.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	89.2451	(10.75)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	69.8836	(30.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	99.7268	(0.27)	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
28/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	83.7156	(16.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.1111	(18.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	78.6638	(21.34)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	75.2577	(24.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	72.1344	(27.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0087	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.7164	(75.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.8335	(95.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.8368	(8.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	100.8178	0.82	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.9416	(12.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.0526	(3.95)	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
28/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.1111	(18.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	58.6473	(41.35)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	57.1086	(42.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.6103	(44.39)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.8644	(95.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.1261	(91.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.2400	(91.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.3356	(78.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.7403	(15.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.5535	(87.45)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.4336	(83.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.1763	(90.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.1449	(91.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.2717	(91.73)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.4543	(91.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.4755	(86.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.3265	(85.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.8753	(87.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.2822	(76.72)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	66.8517	(33.15)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	46.5210	(53.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.3322	(86.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.2363	(14.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.4755	(80.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.9066	(15.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.9066	(15.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.4278	(70.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.1636	(77.84)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.4562	(75.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.4520	(17.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.4520	(17.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.4520	(17.55)	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
28/04/2011	Spot Bond	100.0000	27.8626	(72.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.4562	(75.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.7044	(75.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.9433	(86.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.8037	(8.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.8037	(8.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.2367	(85.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.9765	(17.02)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.5282	(12.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.4037	(81.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	83.0169	(16.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.2083	(14.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.7387	(78.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.6808	(78.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.6498	(86.35)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.6235	(17.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.1786	(44.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.1786	(44.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.1420	(44.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.4825	(81.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.8383	(83.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.5694	(61.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.4533	(77.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3640	(88.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.2689	(87.73)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.9606	(89.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.4000	(12.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.2332	(88.77)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3531	(88.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.7349	(89.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.7349	(89.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.7963	(89.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.9067	(90.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.7963	(89.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.6735	(89.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.8980	(88.10)	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
28/04/2011	Spot Bond	100.0000	29.5160	(70.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.0231	(82.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.6823	(90.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.0231	(82.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.5160	(70.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.8571	(91.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.0608	(90.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.1459	(90.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.9228	(91.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.8243	(83.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.6811	(91.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.5311	(72.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.6169	(79.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.5311	(72.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.5855	(39.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.5855	(39.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.5550	(39.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.5550	(39.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	63.7850	(36.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	63.7792	(36.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.9542	(37.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	61.1482	(38.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.8670	(37.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.0307	(82.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.6304	(14.37)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.1798	(90.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.2630	(77.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.5001	(86.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1396	(84.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.8637	(83.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.9700	(86.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.9136	(83.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.9177	(78.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.6246	(81.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.1549	(89.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.4463	(85.55)	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
28/04/2011	Spot Bond	100.0000	19.3269	(80.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.8695	(70.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.5589	(91.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.3818	(59.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.5763	(92.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.5945	(91.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.2607	(83.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.5347	(7.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	42.2718	(57.73)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.0186	(77.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.1282	(13.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	42.4708	(57.53)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	103.7192	3.72	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	47.4382	(52.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.1934	(60.81)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3405	(88.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	34.6205	(65.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.8373	(71.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.1961	(58.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	33.2620	(66.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.8755	(81.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.2119	(77.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.2119	(77.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.2119	(77.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.4055	(75.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.2601	(77.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.7773	(78.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.7960	(58.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.3911	(78.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	43.1978	(56.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.8132	(76.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.6835	(58.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.9897	(61.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.9812	(82.02)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.6312	(78.37)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.7210	(58.28)	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
28/04/2011	Spot Bond	100.0000	39.0248	(60.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.8168	(82.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.4285	(12.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.7773	(78.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.4394	(78.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.6855	(81.31)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.8213	(76.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.4799	(76.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	25.3178	(74.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.4228	(12.58)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.8443	(77.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.5064	(77.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.5666	(12.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.6029	(77.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	45.7404	(54.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.1768	(14.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.2803	(73.72)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.8754	(68.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.8318	(80.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.0059	(37.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.3221	(80.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.3221	(80.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.9474	(72.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.8807	(86.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	99.7043	(0.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	97.5120	(2.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1296	(88.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.9225	(89.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.6047	(89.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	83.9506	(16.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	64.3489	(35.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.6619	(71.34)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.2460	(70.75)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.8680	(71.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.8680	(71.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.2837	(82.72)	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
28/04/2011	Spot Bond	100.0000	42.2490	(57.75)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.7565	(70.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.7110	(70.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.6655	(70.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.3538	(73.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.3538	(73.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.7110	(70.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.7110	(70.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	89.1720	(10.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.3672	(12.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.6996	(39.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.2193	(34.78)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.4042	(15.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.4042	(15.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.8466	(39.15)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.6996	(39.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.8429	(15.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.4698	(58.53)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.4773	(58.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.4773	(58.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.4773	(58.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.5823	(58.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.5373	(58.46)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.6348	(58.37)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.3131	(11.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	43.2133	(56.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.2068	(60.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.0067	(9.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.9613	(14.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.9402	(14.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.9454	(86.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	66.3021	(33.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.7124	(67.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.6833	(86.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.6289	(1.37)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	67.0697	(32.93)	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
28/04/2011	Spot Bond	100.0000	33.8598	(66.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	67.3649	(32.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	34.3379	(65.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.0325	(75.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.2957	(75.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	25.6117	(74.39)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.2828	(67.72)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.8743	(70.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.1583	(91.84)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.5751	(92.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.6137	(90.39)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	57.8682	(42.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.9160	(78.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.3305	(72.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	97.6658	(2.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.0613	(76.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.5866	(13.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.5765	(77.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.6521	(86.35)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.4540	(14.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.6693	(88.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.7861	(89.21)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.0853	(78.91)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.5881	(39.41)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.8157	(81.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.9288	(81.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.2072	(80.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.2942	(80.71)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.2077	(79.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.3300	(78.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.0347	(77.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.4099	(8.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.4942	(8.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.5697	(8.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.5769	(77.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.2693	(86.73)	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
28/04/2011	Spot Bond	100.0000	8.9259	(91.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.7319	(91.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.2832	(8.72)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.0185	(11.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.0185	(11.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.2308	(15.77)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	101.2414	1.24	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.7832	(9.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.0003	(15.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.4254	(92.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	81.9843	(18.02)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.0031	(18.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.0808	(17.92)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.1719	(17.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.5977	(7.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.6128	(7.39)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.7097	(7.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.1998	(68.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.9010	(93.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.8055	(91.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.8660	(69.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.4383	(68.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.6767	(68.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.5351	(67.46)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.9447	(88.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.2156	(61.78)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.2156	(61.78)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.2122	(79.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.6377	(90.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.3830	(61.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.4367	(79.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.9927	(90.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.5993	(61.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.8409	(79.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.4490	(89.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.3665	(60.63)	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
28/04/2011	Spot Bond	100.0000	21.3799	(78.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.0068	(88.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.3082	(59.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.7032	(58.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	42.7424	(57.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	46.5098	(53.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.2393	(69.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.5011	(69.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.2516	(69.75)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.3121	(87.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.2956	(89.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.3446	(78.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.7359	(83.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.7406	(83.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	61.9887	(38.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.0111	(37.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.2347	(37.77)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.2532	(91.75)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.0890	(39.91)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.1053	(39.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.2948	(39.71)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.9990	(39.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.4612	(89.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	101.6663	1.67	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.4181	(75.58)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	45.2707	(54.73)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.6645	(17.34)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.6937	(88.31)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	102.1431	2.14	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.0182	(17.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	54.9144	(45.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	37.5171	(62.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.3829	(73.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.2569	(80.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.2569	(80.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	90.5711	(9.43)	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
28/04/2011	Spot Bond	100.0000	20.6329	(79.37)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.0620	(14.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.7432	(61.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1703	(84.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.5181	(81.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.5415	(89.46)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.2340	(85.77)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.5043	(88.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.5325	(90.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.7649	(71.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.6373	(90.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.2807	(78.72)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.3267	(90.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.8874	(44.11)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	32.0268	(67.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.6929	(72.31)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	44.8641	(55.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.0674	(79.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	66.8924	(33.11)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.9331	(72.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.9908	(84.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.9641	(3.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.3288	(13.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	95.7375	(4.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.8293	(13.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.3391	(44.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.2105	(72.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.7056	(84.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.8185	(91.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.6983	(92.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	87.0656	(12.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	42.9839	(57.02)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1219	(88.88)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.5211	(72.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.9573	(89.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.0273	(91.97)	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
28/04/2011	Spot Bond	100.0000	16.5128	(83.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.0437	(90.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.5216	(73.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.0300	(68.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.1536	(7.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.0746	(3.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.9986	(5.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	94.9986	(5.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.3019	(61.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.8395	(87.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.3055	(69.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.3735	(70.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.2416	(70.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.2416	(70.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.2416	(70.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.0567	(87.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.5525	(88.45)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3483	(88.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1065	(88.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	86.9761	(13.02)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.7459	(90.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.7480	(91.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.4030	(90.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.7175	(91.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	44.7714	(55.23)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.3450	(70.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.8068	(93.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.5054	(87.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.4131	(44.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.1092	(1.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.1140	(1.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.4809	(1.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.0971	(34.90)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	44.6834	(55.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.3041	(76.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.1474	(1.85)	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
28/04/2011	Spot Bond	100.0000	98.7192	(1.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.4469	(34.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.7178	(76.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.3094	(1.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.8383	(1.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	65.6219	(34.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.2351	(75.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.8859	(1.11)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	24.9075	(75.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.5728	(89.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.8438	(60.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.3906	(91.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.4415	(91.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.4720	(91.53)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.2039	(90.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.0172	(89.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1002	(84.90)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.5694	(61.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.4601	(72.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.1270	(83.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.3404	(72.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.8963	(84.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.7785	(39.22)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	60.6697	(39.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	61.0779	(38.92)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	61.3500	(38.65)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.5747	(37.43)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.5833	(87.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.3598	(7.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.1401	(70.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.0901	(78.91)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.4943	(7.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.3833	(78.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.7645	(78.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.3185	(70.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.8720	(78.13)	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
28/04/2011	Spot Bond	100.0000	21.7645	(78.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	29.6307	(70.37)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.7517	(77.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.4337	(69.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.5336	(76.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.1428	(81.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.9693	(60.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.0422	(59.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.3339	(59.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.3032	(79.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	91.4120	(8.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	63.2297	(36.77)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	62.5635	(37.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	33.4802	(66.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	34.2640	(65.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.8990	(81.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.1930	(68.81)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.8906	(90.11)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.2148	(91.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	64.8190	(35.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.4488	(11.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.4066	(82.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.1701	(81.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.8331	(89.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	101.8934	1.89	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	96.8188	(3.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	92.5958	(7.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	83.8679	(16.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	84.4063	(15.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.3444	(61.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.1347	(61.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.7290	(61.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.4982	(60.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.5971	(17.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	46.9714	(53.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.6238	(81.38)	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
28/04/2011	Spot Bond	100.0000	19.1341	(80.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.3042	(80.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.8929	(82.11)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	41.2074	(58.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.7065	(87.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.0979	(80.90)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.9957	(89.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.6949	(83.31)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.0184	(83.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	82.4790	(17.52)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	49.9922	(50.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	34.6159	(65.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.0659	(72.93)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.6667	(81.33)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	76.6463	(23.35)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	67.8818	(32.12)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3255	(88.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.9568	(88.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.6145	(88.39)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.9124	(90.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.1624	(87.84)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.6449	(80.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	36.9747	(63.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	36.9088	(63.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.9612	(71.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.7348	(90.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.7893	(88.21)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.0352	(85.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	85.2611	(14.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.9939	(85.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.7588	(77.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1058	(84.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1671	(88.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	8.4131	(91.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	46.3321	(53.67)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.7701	(81.23)	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
28/04/2011	Spot Bond	100.0000	47.9929	(52.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	95.8191	(4.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	70.1015	(29.90)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	114.0948	14.09	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	55.8388	(44.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.1718	(81.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1598	(84.84)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.8721	(83.13)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.9748	(84.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.4611	(87.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.4233	(85.58)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.0295	(71.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.8613	(87.14)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.0526	(82.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.1133	(82.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	102.0680	2.07	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	25.5081	(74.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.8326	(78.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.5320	(88.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.5996	(88.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.6377	(83.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.1437	(86.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.1049	(87.90)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.0024	(80.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.7219	(88.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.9947	(84.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.6447	(88.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.3551	(83.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.9538	(84.05)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.7747	(86.23)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.2962	(88.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.8506	(85.15)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1628	(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
28/04/2011	Spot Bond	100.0000	8.3625	(91.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	57.4516	(42.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	46.7728	(53.23)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	56.6409	(43.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.0585	(87.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3925	(88.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.3925	(88.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	50.1256	(49.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	70.7896	(29.21)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.5636	(84.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.7133	(81.29)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.3697	(87.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.4979	(88.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	53.3436	(46.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.0010	(91.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.0010	(91.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1141	(84.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	54.7924	(45.21)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	98.6019	(1.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.9053	(86.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.6405	(69.36)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	76.2380	(23.76)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.4312	(81.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.1138	(88.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	57.5063	(42.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.3111	(82.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	57.5063	(42.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	30.6001	(69.40)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.1547	(85.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	36.1075	(63.89)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	34.4216	(65.58)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.6197	(86.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	50.6641	(49.34)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.3629	(59.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	70.4973	(29.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.4726	(82.53)	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
28/04/2011	Spot Bond	100.0000	12.1474	(87.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.8069	(80.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.0257	(84.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.5818	(86.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.2084	(79.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.3767	(85.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.9877	(87.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.6504	(86.35)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	18.7977	(81.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.9919	(88.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	78.5768	(21.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.3026	(85.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	38.4469	(61.55)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	23.9764	(76.02)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	59.8355	(40.16)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	20.4421	(79.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	21.9674	(78.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.7488	(88.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.2101	(80.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.4910	(82.51)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.3663	(87.63)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.3024	(82.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.4657	(88.53)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	72.7484	(27.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	37.9667	(62.03)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	99.8145	(0.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	34.7271	(65.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	47.9568	(52.04)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	72.9965	(27.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.5345	(93.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	75.4132	(24.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	75.4132	(24.59)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.9042	(97.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	1.2908	(98.71)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.8530	(73.15)	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
28/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	73.1463	(26.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	49.6213	(50.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	33.0809	(66.92)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	22.0539	(77.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.7026	(85.30)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.8017	(90.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	6.5345	(93.47)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	4.3563	(95.64)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.9042	(97.10)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	1.9362	(98.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	1.2908	(98.71)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	59.9056	(40.09)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	39.9370	(60.06)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	26.6247	(73.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.7498	(82.25)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.8332	(88.17)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.8888	(92.11)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.2592	(94.74)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	3.5061	(96.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.3374	(97.66)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	1.5583	(98.44)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	1.0389	(98.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.6926	(99.31)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.4617	(99.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.3078	(99.69)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.2052	(99.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.1368	(99.86)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0912	(99.91)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0608	(99.94)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0405	(99.96)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0270	(99.97)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0180	(99.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0120	(99.99)	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
28/04/2011	Spot Bond	100.0000	0.0080	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0053	(99.99)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0024	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0011	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	47.7596	(52.24)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.5047	(83.50)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	72.4427	(27.56)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.1837	(82.82)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	27.7715	(72.23)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.1897	(90.81)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.7373	(90.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.5846	(82.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	10.2992	(89.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.7352	(88.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.5757	(87.42)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	68.8027	(31.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	31.1495	(68.85)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.1730	(83.83)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	25.5482	(74.45)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.7246	(87.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	28.3003	(71.70)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	72.8064	(27.19)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	50.4212	(49.58)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.7373	(90.26)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.9322	(84.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.7050	(90.30)	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
28/04/2011	Spot Bond	100.0000	20.3914	(79.61)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	17.8031	(82.20)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	71.6159	(28.38)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	51.9333	(48.07)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.5084	(84.49)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	14.0236	(85.98)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.7164	(88.28)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.1311	(83.87)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.2137	(88.79)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.0544	(86.95)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.3244	(87.68)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	40.6775	(59.32)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	11.9902	(88.01)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	19.1207	(80.88)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	16.1582	(83.84)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	13.4580	(86.54)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.9246	(87.08)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.8517	(87.15)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.8193	(87.18)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	15.1967	(84.80)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	12.4000	(87.60)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	3.4341	(96.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	9.4661	(90.53)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	7.7268	(92.27)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	2.6891	(97.31)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	5.5216	(94.48)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	3.4264	(96.57)	0.00	0.00	0
28/04/2011	Spot Bond	100.0000	0.1096	(99.89)	0.00	0.00	0
<b>Total</b>							<b>0</b>