



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 29/04/2011

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 83.3365 | 96.9159 | 16.29 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 104.5670 | 104.5763 | 0.01 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 123.2968 | 123.2392 | (0.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 119.6335 | 119.5668 | (0.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 109.9729 | 109.8971 | (0.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 133.3340 | 133.3434 | 0.01 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 107.9860 | 107.9424 | (0.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 114.3876 | 114.3960 | 0.01 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 101.4956 | 101.4687 | (0.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 101.2027 | 101.1428 | (0.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 103.6611 | 103.6317 | (0.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 95.1667 | 95.1302 | (0.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 89.2368 | 89.2265 | (0.01) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 75.1446 | 75.0430 | (0.14) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 98.7561 | 98.7634 | 0.01 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 101.3539 | 101.3614 | 0.01 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 102.8759 | 102.8818 | 0.01 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 84.2724 | 84.2115 | (0.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 5.9300 | 100.7224 | 1598.52 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 5.9500 | 100.7248 | 1592.85 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 6.0200 | 100.7333 | 1573.31 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 6.3200 | 100.7697 | 1494.46 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 7.3500 | 100.8946 | 1272.72 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 8.8000 | 101.0701 | 1048.52 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 64.0714 | (35.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.9798 | (91.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.0035 | (91.00) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 9.3940 | (90.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.1042 | (89.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.0630 | (86.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.1880 | (8.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.2278 | (8.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.4050 | (8.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.9366 | (8.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 93.2655 | (6.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 94.8158 | (5.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.0931 | (17.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.0951 | (17.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.1133 | (17.89) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.1720 | (17.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.3803 | (17.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.6735 | (17.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 83.4824 | (16.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.7683 | (86.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 64.9790 | (35.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.1841 | (34.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.8463 | (34.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.5682 | (93.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.0373 | (92.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.3501 | (92.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.9756 | (92.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.3927 | (91.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.8132 | (87.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.0053 | (67.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.1528 | (67.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.5951 | (67.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.7272 | (94.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.8091 | (95.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.8091 | (95.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.7946 | (85.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.2212 | (88.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.3880 | (92.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.2471 | (91.75) | 0.00 | 0.00 | 0 |

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|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 7.5354 | (92.46) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.0254 | (84.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.5227 | (95.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.5227 | (95.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.9432 | (60.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.8242 | (34.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.1166 | (73.88) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.1313 | (99.87) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0087 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0081 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.3106 | (77.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.4327 | (77.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.2269 | (88.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.5828 | (88.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.0402 | (87.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.4821 | (84.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.2465 | (85.75) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.5235 | (88.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.5273 | (87.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.7668 | (87.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.0063 | (86.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.7503 | (89.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 58.7394 | (41.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.0741 | (58.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.4929 | (97.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0100 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.4929 | (97.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 36.8988 | (63.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 36.8988 | (63.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.6783 | (93.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.8318 | (93.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.4058 | (93.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.4058 | (93.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.0681 | (93.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.0681 | (93.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.7299 | (94.27) | 0.00 | 0.00 | 0 |

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|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 5.7299 | (94.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.3790 | (94.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.3790 | (94.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.0596 | (94.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.0596 | (94.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.7534 | (95.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.7534 | (95.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.4854 | (95.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.2310 | (95.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 35.4100 | (64.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.7657 | (73.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.7657 | (73.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.7657 | (73.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.7657 | (73.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.1902 | (71.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.3176 | (75.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.0536 | (83.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.0536 | (83.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.8214 | (73.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.8376 | (73.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 76.0949 | (23.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 67.2660 | (32.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.4143 | (71.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.7972 | (13.20) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.4318 | (91.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0008 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0009 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 48.7091 | (51.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.0477 | (89.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.5818 | (90.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.0856 | (90.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.2025 | (95.80) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.1392 | (95.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |

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|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 6.4772 | (93.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.7766 | (91.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.5272 | (73.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.7203 | (91.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.3659 | (95.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 50.6722 | (49.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.4787 | (93.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 47.0135 | (52.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 3.5771 | (96.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.8620 | (90.14) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 45.4205 | (54.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.8036 | (71.20) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.3419 | (93.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.0845 | (91.92) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.3759 | (90.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.2848 | (88.72) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0155 | (99.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.4086 | (89.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.4047 | (88.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.4318 | (73.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.4957 | (77.50) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.4957 | (77.50) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.7906 | (67.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0331 | (99.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 3.4519 | (96.55) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.6848 | (94.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.7441 | (92.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 71.1501 | (28.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 74.1870 | (25.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0165 | (99.98) | 0.00 | 0.00 | 0 |

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| 29/04/2011 | Spot Bond | 100.0000 | 0.0037 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0000 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.3756 | (95.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0037 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0037 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0037 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0165 | (99.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0037 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0016 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 1.0718 | (98.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 75.8836 | (24.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 68.8679 | (31.13) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.3146 | (86.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0056 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.7676 | (85.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3459 | (78.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.9106 | (97.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.2711 | (72.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.5576 | (73.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.4405 | (73.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.3075 | (82.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0037 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.9514 | (99.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0116 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.2813 | (99.72) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 70.3276 | (29.67) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 94.5596 | (5.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.6658 | (1.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.5716 | (99.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.5716 | (99.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 100.0000 | 0.00 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 102.5815 | 2.58 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 101.2875 | 1.29 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 100.8900 | 0.89 | 0.00 | 0.00 | 0 |

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|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 102.6261 | 2.63 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 81.1111 | (18.89) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 93.1539 | (6.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.1301 | (8.87) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.8815 | (71.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.8078 | (11.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.8078 | (11.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 90.9694 | (9.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 97.0745 | (2.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 93.1122 | (6.89) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 89.9015 | (10.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.5922 | (11.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.9160 | (1.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.5608 | (3.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 99.4550 | (0.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.6486 | (1.35) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.8170 | (3.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 95.0521 | (4.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 93.3504 | (6.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.7085 | (8.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 90.1235 | (9.88) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.5922 | (11.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.1122 | (12.89) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.6808 | (14.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.9545 | (17.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 80.3965 | (19.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 76.8421 | (23.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 73.5887 | (26.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 72.5646 | (27.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 99.9988 | 0.00 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 97.6541 | (2.35) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 89.4576 | (10.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 70.0591 | (29.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 100.0000 | 0.00 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.1183 | (1.88) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.3061 | (3.69) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 94.5596 | (5.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.8753 | (7.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.2500 | (8.75) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.1642 | (11.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.6983 | (13.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 83.9081 | (16.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 81.2918 | (18.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 78.8337 | (21.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 75.4132 | (24.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 72.2772 | (27.72) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.9518 | (12.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.3061 | (3.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.8078 | (11.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0087 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.7634 | (75.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.3827 | (1.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.8429 | (95.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.0618 | (7.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 101.0888 | 1.09 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.1461 | (11.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 99.7268 | (0.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.3827 | (1.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.8170 | (3.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.8170 | (3.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.5608 | (3.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.3061 | (3.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 95.3003 | (4.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 95.0521 | (4.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 94.8052 | (5.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.0224 | (8.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.5922 | (11.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.3777 | (11.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 99.7268 | (0.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.3061 | (3.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 93.5897 | (6.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.0224 | (8.98) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 89.4608 | (10.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 81.2918 | (18.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.8753 | (7.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 58.7588 | (41.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 57.2172 | (42.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.7160 | (44.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.8740 | (95.13) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.1458 | (91.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.2600 | (91.74) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3874 | (78.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.9979 | (15.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.5850 | (87.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.4736 | (83.53) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.1986 | (90.80) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.1647 | (91.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.2917 | (91.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.4749 | (91.53) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.5082 | (86.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.3613 | (85.64) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.9066 | (87.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.3387 | (76.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 67.0195 | (32.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 46.6377 | (53.36) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.3649 | (86.64) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.4318 | (14.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.5228 | (80.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.1624 | (14.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.1624 | (14.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.4993 | (70.50) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.2174 | (77.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.5156 | (75.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.6332 | (17.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.6332 | (17.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.6332 | (17.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.9311 | (72.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.5156 | (75.48) | 0.00 | 0.00 | 0 |

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 24.7665 | (75.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.9783 | (86.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.0271 | (7.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.0271 | (7.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.2725 | (85.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 83.1589 | (16.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.8000 | (12.20) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.4499 | (81.55) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 83.1993 | (16.80) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.4033 | (14.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.7915 | (78.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.7334 | (78.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.6841 | (86.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.8051 | (17.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.3141 | (44.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.3141 | (44.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.2774 | (44.72) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.5288 | (81.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.8796 | (83.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.6630 | (61.34) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.5078 | (77.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.3916 | (88.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.2987 | (87.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.9872 | (89.01) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.6714 | (12.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.2605 | (88.74) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.3807 | (88.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.7590 | (89.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.7590 | (89.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.8205 | (89.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.9308 | (90.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.8205 | (89.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.6974 | (89.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.9269 | (88.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.5876 | (70.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.0644 | (82.94) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 9.7058 | (90.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.0644 | (82.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.5876 | (70.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.8786 | (91.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.0827 | (90.92) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.1681 | (90.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.9445 | (91.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.8651 | (83.13) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.7022 | (91.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.5987 | (72.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.6676 | (79.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.5987 | (72.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.7057 | (39.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.7057 | (39.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.6751 | (39.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.6751 | (39.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 63.9247 | (36.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 63.9189 | (36.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 63.1070 | (36.89) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 61.2968 | (38.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 63.0383 | (36.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.0645 | (82.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.8286 | (14.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.2024 | (90.80) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.3170 | (77.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.5333 | (86.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.1763 | (84.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.9046 | (83.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.0040 | (86.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.9561 | (83.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.9716 | (78.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.6714 | (81.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.1757 | (89.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.4818 | (85.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3738 | (80.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.9295 | (70.07) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 8.5845 | (91.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.4809 | (59.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.5954 | (92.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.6161 | (91.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.3015 | (83.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.7626 | (7.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 42.3744 | (57.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.0721 | (77.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.3271 | (13.67) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 42.5740 | (57.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 104.0026 | 4.00 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 47.5573 | (52.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.2886 | (60.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.3683 | (88.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 34.6915 | (65.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.9073 | (71.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.2961 | (58.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 33.3428 | (66.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.9213 | (81.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.2658 | (77.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.2658 | (77.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.2658 | (77.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.4648 | (75.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.3142 | (77.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.8302 | (78.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.8975 | (58.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.4430 | (78.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 43.3027 | (56.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.8730 | (76.13) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.7847 | (58.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.0854 | (60.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.0263 | (81.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.6843 | (78.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.8223 | (58.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.1206 | (60.88) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.8616 | (82.14) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 87.7000 | (12.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.8302 | (78.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.4914 | (78.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.7324 | (81.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.8811 | (76.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.5389 | (76.46) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 25.3793 | (74.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.6943 | (12.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.8998 | (77.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.5610 | (77.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.8386 | (12.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.6578 | (77.34) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 45.8515 | (54.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.3726 | (14.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.3463 | (73.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.9554 | (68.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.8800 | (80.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 62.1565 | (37.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3690 | (80.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3690 | (80.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.0161 | (71.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.9156 | (86.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 100.0682 | 0.07 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 97.8603 | (2.14) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.1566 | (88.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.9490 | (89.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.6305 | (89.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.1409 | (15.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 64.5104 | (35.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.7322 | (71.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.3178 | (70.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.9389 | (71.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.9389 | (71.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.3261 | (82.67) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 42.3516 | (57.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.8288 | (70.17) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 29.7832 | (70.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.7376 | (70.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.4184 | (73.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.4184 | (73.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.7832 | (70.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.7832 | (70.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 89.3838 | (10.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.6386 | (12.36) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.8470 | (39.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.3830 | (34.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.5956 | (15.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.5956 | (15.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.9944 | (39.01) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.8470 | (39.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.0379 | (14.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.5705 | (58.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.5780 | (58.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.5780 | (58.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.5780 | (58.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.6832 | (58.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.6381 | (58.36) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.7359 | (58.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.5229 | (11.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 43.3194 | (56.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.3030 | (60.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 90.2205 | (9.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.1607 | (13.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.1396 | (13.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.9793 | (86.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 66.4685 | (33.53) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.7945 | (67.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.7177 | (86.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.8905 | (1.11) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 67.2380 | (32.76) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 33.9448 | (66.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 67.5340 | (32.47) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 34.4241 | (65.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.0928 | (75.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.3567 | (75.64) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 25.6760 | (74.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 36.9532 | (63.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.9469 | (70.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.1781 | (91.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.5935 | (92.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.6371 | (90.36) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 58.0102 | (41.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.9649 | (78.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.3976 | (72.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 97.9188 | (2.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.1192 | (76.88) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.7880 | (13.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.6268 | (77.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.6856 | (86.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.6514 | (14.35) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.6976 | (88.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.8123 | (89.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.1371 | (78.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.7352 | (39.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.8614 | (81.14) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.9748 | (81.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.2539 | (80.75) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3411 | (80.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.2568 | (79.74) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3818 | (78.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.0882 | (77.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.6328 | (8.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.7174 | (8.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.7931 | (8.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.6317 | (77.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.3019 | (86.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.9478 | (91.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.7538 | (91.25) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 91.5053 | (8.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.2271 | (11.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.2271 | (11.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.4218 | (15.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 101.6234 | 1.62 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.0770 | (8.92) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.1961 | (14.80) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.4437 | (92.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.1653 | (17.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.1841 | (17.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.2620 | (17.74) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.3533 | (17.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.9033 | (7.10) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.9185 | (7.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 93.0156 | (6.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.2781 | (68.72) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.9180 | (93.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.8271 | (91.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.9435 | (69.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.5172 | (68.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.7562 | (68.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.6168 | (67.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.9737 | (88.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.3095 | (61.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.3095 | (61.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.2618 | (79.74) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.6614 | (90.34) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.4773 | (61.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.4869 | (79.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.0172 | (89.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.6940 | (61.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.8921 | (79.11) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.4747 | (89.53) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.4632 | (60.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.4324 | (78.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.0338 | (88.97) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 40.4071 | (59.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.8056 | (58.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 42.8462 | (57.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 46.6265 | (53.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.3128 | (69.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.5752 | (69.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.3250 | (69.67) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.3420 | (87.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.3206 | (89.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3965 | (78.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.7766 | (83.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.7812 | (83.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 62.1393 | (37.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 62.1617 | (37.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 62.3858 | (37.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.2733 | (91.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.2349 | (39.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.2512 | (39.75) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.4413 | (39.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 61.1471 | (38.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.4866 | (89.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 101.9410 | 1.94 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.4793 | (75.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 45.3844 | (54.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.8482 | (17.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.7172 | (88.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 101.8671 | 1.87 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.1985 | (17.80) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.0477 | (44.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 37.6082 | (62.39) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.4469 | (73.55) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3037 | (80.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3037 | (80.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 90.7883 | (9.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.6835 | (79.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.2576 | (14.74) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 38.8383 | (61.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.2072 | (84.79) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.5630 | (81.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.5671 | (89.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.2697 | (85.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.5322 | (88.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.5556 | (90.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.8356 | (71.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.6607 | (90.34) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.3329 | (78.67) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.3501 | (90.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 56.0231 | (43.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 32.0987 | (67.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.7543 | (72.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 44.9647 | (55.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.1167 | (79.88) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 67.0603 | (32.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.0017 | (72.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.0301 | (83.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 97.3104 | (2.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 86.5310 | (13.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.0746 | (3.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.0332 | (12.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.4750 | (44.52) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.2773 | (72.72) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.7442 | (84.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.8399 | (91.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.7170 | (92.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.2695 | (12.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 43.0882 | (56.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.1489 | (88.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.5887 | (72.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.9842 | (89.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.0470 | (91.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.5455 | (83.45) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.0657 | (90.93) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 26.5867 | (73.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.1054 | (68.89) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.3794 | (7.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.4141 | (3.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 95.2379 | (4.76) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 95.2379 | (4.76) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.3959 | (61.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.8717 | (87.13) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.3791 | (69.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.4449 | (70.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.3126 | (70.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.3126 | (70.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.3126 | (70.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.0863 | (87.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.5809 | (88.42) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.3762 | (88.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.1335 | (88.87) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 87.1793 | (12.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.7696 | (90.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.7695 | (91.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.4261 | (90.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.7389 | (91.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 44.8838 | (55.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.4162 | (70.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.8235 | (93.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.5368 | (87.46) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.5491 | (44.45) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.3661 | (1.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.3708 | (1.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.7387 | (1.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.2605 | (34.74) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 44.7956 | (55.20) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.3626 | (76.64) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.4043 | (1.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.9776 | (1.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.6113 | (34.39) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 23.7774 | (76.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.5667 | (1.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 99.0970 | (0.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 65.7866 | (34.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.2959 | (75.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 99.1448 | (0.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.9700 | (75.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.5993 | (89.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.9416 | (60.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.4112 | (91.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.4622 | (91.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.4928 | (91.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.2265 | (90.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.0418 | (89.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.1372 | (84.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.6630 | (61.34) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.5268 | (72.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.1662 | (83.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.4068 | (72.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.9348 | (84.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.9261 | (39.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.8170 | (39.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 61.2262 | (38.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 61.4990 | (38.50) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 62.7266 | (37.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.6142 | (87.39) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.5873 | (7.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.2108 | (70.79) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.1413 | (78.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.7221 | (7.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.4352 | (78.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.8173 | (78.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.3897 | (70.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.9251 | (78.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.8173 | (78.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.7027 | (70.30) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 22.8069 | (77.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.5076 | (69.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 23.5907 | (76.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.1883 | (81.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.0675 | (59.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.1406 | (59.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.4329 | (59.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.3524 | (79.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 91.7088 | (8.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 63.3833 | (36.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 62.7154 | (37.28) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 33.5624 | (66.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 34.3510 | (65.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.9454 | (81.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.2714 | (68.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.9155 | (90.08) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.2348 | (91.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 64.9835 | (35.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.7278 | (11.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.5082 | (81.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.2157 | (81.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.8594 | (89.14) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 102.1637 | 2.16 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 97.0620 | (2.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 92.8184 | (7.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.0539 | (15.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 84.5934 | (15.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.4386 | (61.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.2283 | (61.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.8241 | (61.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 39.5951 | (60.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.7807 | (17.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 47.0893 | (52.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.6705 | (81.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.1821 | (80.82) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.3527 | (80.65) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 17.9330 | (82.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 41.2983 | (58.70) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.7345 | (87.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.1401 | (80.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.0200 | (88.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.7317 | (83.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.0537 | (83.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 82.6571 | (17.34) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 50.1037 | (49.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 34.6935 | (65.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.1256 | (72.87) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.6898 | (81.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 76.8002 | (23.20) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 68.0108 | (31.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.3505 | (88.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.9832 | (88.02) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.6404 | (88.36) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.9342 | (90.07) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.1893 | (87.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.7036 | (80.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 37.0572 | (62.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 36.9911 | (63.01) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 29.0254 | (70.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.7563 | (90.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.8154 | (88.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.0662 | (85.93) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 85.4506 | (14.55) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.0272 | (84.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.8090 | (77.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.1392 | (84.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.1919 | (88.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.4318 | (91.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 46.4360 | (53.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.8122 | (81.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 48.1005 | (51.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 96.0517 | (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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 70.2306 | (29.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 114.4066 | 14.41 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 55.9640 | (44.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.2119 | (81.79) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.1932 | (84.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.9097 | (83.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.0104 | (83.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.4886 | (87.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.4551 | (85.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.0917 | (71.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.8900 | (87.11) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.0907 | (82.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.1515 | (82.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 102.3324 | 2.33 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 25.5653 | (74.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 21.8813 | (78.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.5579 | (88.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.6256 | (88.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.6750 | (83.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.1732 | (86.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.1316 | (87.87) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.0473 | (79.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.7479 | (88.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.0300 | (83.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.6707 | (88.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.3916 | (83.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.9890 | (84.01) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.8051 | (86.19) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.3213 | (88.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.8837 | (85.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.1878 | (88.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 8.3810 | (91.62) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 57.5805 | (42.42) | 0.00 | 0.00 | 0 |

| Deal Date | Contract Details | Previous Close Yield | Today Close Yield | % Movement In MTM | High for Today | Low for Today | Open Interest |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 46.8777 | (53.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 56.7485 | (43.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.0855 | (87.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.4181 | (88.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.4181 | (88.58) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 50.2374 | (49.76) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 70.9484 | (29.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.5979 | (84.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.7546 | (81.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.3970 | (87.60) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.5232 | (88.48) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 53.4632 | (46.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.0210 | (90.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.0210 | (90.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.1477 | (84.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 54.9132 | (45.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 98.8361 | (1.16) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.9360 | (86.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.7092 | (69.29) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 76.3893 | (23.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.4718 | (81.53) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.1383 | (88.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 57.6338 | (42.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.3498 | (82.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 57.6338 | (42.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 30.6680 | (69.33) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.1859 | (85.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 36.1884 | (63.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 34.4976 | (65.50) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.6497 | (86.35) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 50.7771 | (49.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.4519 | (59.55) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 70.6272 | (29.37) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.5115 | (82.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.1742 | (87.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.8513 | (80.15) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 15.0594 | (84.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.6123 | (86.39) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.2533 | (79.75) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.4084 | (85.59) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.0163 | (86.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.6806 | (86.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 18.8271 | (81.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.0184 | (87.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 78.7395 | (21.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.3342 | (85.67) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.5327 | (61.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 24.0293 | (75.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 59.9697 | (40.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.4879 | (79.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.0166 | (77.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.7752 | (88.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.2525 | (80.75) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.5300 | (82.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.3936 | (87.61) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.3410 | (82.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.4911 | (88.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 72.9116 | (27.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 38.0514 | (61.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 100.0603 | 0.06 | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 34.7697 | (65.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 48.0644 | (51.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 73.1353 | (26.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.5489 | (93.45) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0007 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 75.5694 | (24.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 75.5694 | (24.43) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.9106 | (97.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 1.2936 | (98.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.9132 | (73.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0003 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 73.2932 | (26.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 49.7308 | (50.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 33.1539 | (66.85) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 22.1026 | (77.90) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.7351 | (85.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.8234 | (90.18) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 6.5489 | (93.45) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 4.3659 | (95.63) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.9106 | (97.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 1.9404 | (98.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 1.2936 | (98.71) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 88.5922 | (11.41) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 60.0392 | (39.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.0261 | (59.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 26.6841 | (73.32) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.7894 | (82.21) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.8596 | (88.14) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.9064 | (92.09) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.2709 | (94.73) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 3.5139 | (96.49) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.3426 | (97.66) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 1.5618 | (98.44) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 1.0412 | (98.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.6941 | (99.31) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.4627 | (99.54) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.3085 | (99.69) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.2057 | (99.79) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.1371 | (99.86) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0914 | (99.91) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0609 | (99.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0406 | (99.96) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0271 | (99.97) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0181 | (99.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0120 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0080 | (99.99) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0054 | (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 |
|------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 0.0036 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0024 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0016 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0011 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0007 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0005 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0003 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0002 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.0001 | (100.00) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 47.8667 | (52.13) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.5417 | (83.46) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 72.6051 | (27.39) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.2222 | (82.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 27.8331 | (72.17) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.2101 | (90.79) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.7588 | (90.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.6234 | (82.38) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 10.3219 | (89.68) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.7615 | (88.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.6039 | (87.40) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 68.9561 | (31.04) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 31.2182 | (68.78) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.2092 | (83.79) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 25.6055 | (74.39) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.7532 | (87.25) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 28.3634 | (71.64) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 72.9446 | (27.06) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 50.5337 | (49.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.7588 | (90.24) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.9675 | (84.03) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.7265 | (90.27) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 20.4371 | (79.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 17.8424 | (82.16) | 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 |
|--------------|------------------|----------------------|-------------------|-------------------|----------------|---------------|---------------|
| 29/04/2011 | Spot Bond | 100.0000 | 71.7765 | (28.22) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 52.0485 | (47.95) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.5428 | (84.46) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 14.0551 | (85.94) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.7422 | (88.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.1673 | (83.83) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 11.2388 | (88.76) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.0837 | (86.92) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.3515 | (87.65) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 40.7687 | (59.23) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.0166 | (87.98) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 19.1635 | (80.84) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 16.1944 | (83.81) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 13.4882 | (86.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.9536 | (87.05) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.8805 | (87.12) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.8480 | (87.15) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 15.2302 | (84.77) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 12.4276 | (87.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 3.4418 | (96.56) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 9.4871 | (90.51) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 7.7441 | (92.26) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 2.6951 | (97.30) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 5.5340 | (94.47) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 3.4341 | (96.57) | 0.00 | 0.00 | 0 |
| 29/04/2011 | Spot Bond | 100.0000 | 0.1099 | (99.89) | 0.00 | 0.00 | 0 |
| Total | | | | | | | 0 |