



j-Bonds Monthly Statistics Report

For January 2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 03/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.16084 | 83.34 | 0.00 |
| 04/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.21188 | 83.34 | 0.00 |
| 05/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.36519 | 83.34 | 0.00 |
| 06/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.41636 | 83.34 | 0.00 |
| 07/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.46755 | 83.34 | 0.00 |
| 03/01/2011 | Spot Bond | 5.8000 | 5.85 | 109.08159 | 109.03 | 0.00 |
| 04/01/2011 | Spot Bond | 5.7550 | 5.80 | 109.12813 | 109.08 | 0.00 |
| 07/01/2011 | Spot Bond | 5.7800 | 5.78 | 109.19776 | 109.18 | 0.00 |
| 06/01/2011 | Spot Bond | 5.7800 | 5.73 | 109.18057 | 109.20 | 0.00 |
| 05/01/2011 | Spot Bond | 5.7300 | 5.76 | 109.19553 | 109.13 | 0.00 |
| 03/01/2011 | Spot Bond | 7.2600 | 7.31 | 128.60994 | 128.36 | 0.00 |
| 04/01/2011 | Spot Bond | 7.2150 | 7.26 | 128.83783 | 128.61 | 0.00 |
| 07/01/2011 | Spot Bond | 7.2400 | 7.24 | 128.85176 | 128.83 | 0.00 |
| 06/01/2011 | Spot Bond | 7.2400 | 7.19 | 128.82645 | 129.03 | 0.00 |
| 05/01/2011 | Spot Bond | 7.1900 | 7.22 | 129.02605 | 128.84 | 0.00 |
| 03/01/2011 | Spot Bond | 8.2400 | 8.29 | 120.31839 | 119.79 | 0.00 |
| 04/01/2011 | Spot Bond | 8.1850 | 8.24 | 120.89926 | 120.32 | 0.00 |
| 07/01/2011 | Spot Bond | 8.2250 | 8.22 | 120.62935 | 120.70 | 0.00 |
| 06/01/2011 | Spot Bond | 8.2150 | 8.15 | 120.70326 | 121.33 | 0.00 |
| 05/01/2011 | Spot Bond | 8.1500 | 8.19 | 121.33372 | 120.90 | 0.00 |
| 04/01/2011 | Spot Bond | 211.4937 | 211.47 | 8.27259 | 8.24 | 0.00 |
| 03/01/2011 | Spot Bond | 211.4739 | 211.45 | 8.24097 | 8.21 | 0.00 |
| 06/01/2011 | Spot Bond | 211.5728 | 211.55 | 8.40030 | 8.37 | 0.00 |
| 05/01/2011 | Spot Bond | 211.5530 | 211.49 | 8.36818 | 8.27 | 0.00 |
| 07/01/2011 | Spot Bond | 211.5926 | 211.57 | 8.43254 | 8.40 | 0.00 |
| 03/01/2011 | Spot Bond | 226.3196 | 226.29 | 2.75310 | 2.74 | 0.00 |
| 04/01/2011 | Spot Bond | 226.3492 | 226.32 | 2.76425 | 2.75 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/01/2011 | Spot Bond | 226.9385 | 226.91 | 2.81578 | 2.80 | 0.00 |
| 05/01/2011 | Spot Bond | 226.8794 | 226.35 | 2.79306 | 2.76 | 0.00 |
| 06/01/2011 | Spot Bond | 226.9089 | 226.88 | 2.80440 | 2.79 | 0.00 |
| 03/01/2011 | Spot Bond | 7.0500 | 7.10 | 106.15959 | 105.96 | 0.00 |
| 04/01/2011 | Spot Bond | 7.0150 | 7.05 | 106.30304 | 106.16 | 0.00 |
| 07/01/2011 | Spot Bond | 7.0800 | 7.08 | 106.17573 | 106.17 | 0.00 |
| 06/01/2011 | Spot Bond | 7.0750 | 7.03 | 106.17296 | 106.31 | 0.00 |
| 05/01/2011 | Spot Bond | 7.0300 | 7.02 | 106.31072 | 106.30 | 0.00 |
| 04/01/2011 | Spot Bond | 2.6500 | 2.65 | 113.96684 | 113.96 | 0.00 |
| 03/01/2011 | Spot Bond | 2.6500 | 2.65 | 113.95860 | 113.95 | 0.00 |
| 06/01/2011 | Spot Bond | 2.6500 | 2.65 | 113.99982 | 113.99 | 0.00 |
| 05/01/2011 | Spot Bond | 2.6500 | 2.65 | 113.99157 | 113.97 | 0.00 |
| 07/01/2011 | Spot Bond | 2.6500 | 2.65 | 114.00806 | 114.00 | 0.00 |
| 04/01/2011 | Spot Bond | 7.8050 | 7.86 | 104.86371 | 104.56 | 0.00 |
| 03/01/2011 | Spot Bond | 7.8600 | 7.91 | 104.55551 | 104.27 | 0.00 |
| 05/01/2011 | Spot Bond | 7.7900 | 7.81 | 105.00835 | 104.86 | 0.00 |
| 06/01/2011 | Spot Bond | 7.8500 | 7.79 | 104.71875 | 105.01 | 0.00 |
| 07/01/2011 | Spot Bond | 7.8500 | 7.85 | 104.74103 | 104.72 | 0.00 |
| 04/01/2011 | Spot Bond | 7.9200 | 7.98 | 100.83258 | 100.46 | 0.00 |
| 03/01/2011 | Spot Bond | 7.9800 | 8.04 | 100.46155 | 100.12 | 0.00 |
| 05/01/2011 | Spot Bond | 7.9100 | 7.92 | 100.95550 | 100.83 | 0.00 |
| 06/01/2011 | Spot Bond | 7.9950 | 7.91 | 100.48256 | 100.96 | 0.00 |
| 07/01/2011 | Spot Bond | 8.0000 | 8.00 | 100.47522 | 100.48 | 0.00 |
| 04/01/2011 | Spot Bond | 6.6400 | 6.68 | 102.15972 | 102.03 | 0.00 |
| 03/01/2011 | Spot Bond | 6.6800 | 6.73 | 102.03214 | 101.88 | 0.00 |
| 05/01/2011 | Spot Bond | 6.6350 | 6.64 | 102.22778 | 102.16 | 0.00 |
| 06/01/2011 | Spot Bond | 6.6850 | 6.64 | 102.10966 | 102.23 | 0.00 |
| 07/01/2011 | Spot Bond | 6.6850 | 6.69 | 102.12791 | 102.11 | 0.00 |
| 04/01/2011 | Spot Bond | 8.0250 | 8.07 | 94.93698 | 94.64 | 0.00 |
| 03/01/2011 | Spot Bond | 8.0700 | 8.12 | 94.64112 | 94.32 | 0.00 |
| 05/01/2011 | Spot Bond | 8.0000 | 8.03 | 95.15129 | 94.94 | 0.00 |
| 06/01/2011 | Spot Bond | 8.0650 | 8.00 | 94.77345 | 95.15 | 0.00 |
| 07/01/2011 | Spot Bond | 8.0850 | 8.07 | 94.67176 | 94.77 | 0.00 |
| 04/01/2011 | Spot Bond | 8.0450 | 8.09 | 92.90672 | 92.60 | 0.00 |
| 03/01/2011 | Spot Bond | 8.0900 | 8.14 | 92.59542 | 92.25 | 0.00 |
| 05/01/2011 | Spot Bond | 8.0100 | 8.05 | 93.19429 | 92.91 | 0.00 |
| 06/01/2011 | Spot Bond | 8.0850 | 8.01 | 92.72861 | 93.19 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/01/2011 | Spot Bond | 8.1100 | 8.09 | 92.58764 | 92.73 | 0.00 |
| 04/01/2011 | Spot Bond | 8.1700 | 8.23 | 81.30077 | 80.80 | 0.00 |
| 03/01/2011 | Spot Bond | 8.2250 | 8.28 | 80.79690 | 80.34 | 0.00 |
| 05/01/2011 | Spot Bond | 8.1250 | 8.17 | 81.75556 | 81.30 | 0.00 |
| 06/01/2011 | Spot Bond | 8.1950 | 8.13 | 81.15087 | 81.76 | 0.00 |
| 07/01/2011 | Spot Bond | 8.2050 | 8.20 | 81.08047 | 81.15 | 0.00 |
| 04/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.15420 | 100.15 | 0.00 |
| 03/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.14698 | 100.14 | 0.00 |
| 06/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.18307 | 100.18 | 0.00 |
| 05/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.17586 | 100.15 | 0.00 |
| 07/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.19029 | 100.18 | 0.00 |
| 04/01/2011 | Spot Bond | 2.1200 | 2.12 | 103.23830 | 103.23 | 0.00 |
| 03/01/2011 | Spot Bond | 2.1200 | 2.12 | 103.23238 | 103.23 | 0.00 |
| 06/01/2011 | Spot Bond | 2.1200 | 2.12 | 103.26196 | 103.26 | 0.00 |
| 05/01/2011 | Spot Bond | 2.1200 | 2.12 | 103.25605 | 103.24 | 0.00 |
| 07/01/2011 | Spot Bond | 2.1000 | 2.12 | 103.38236 | 103.26 | 0.00 |
| 04/01/2011 | Spot Bond | 2.6800 | 2.68 | 101.86106 | 101.85 | 0.00 |
| 03/01/2011 | Spot Bond | 2.6800 | 2.68 | 101.85370 | 101.85 | 0.00 |
| 06/01/2011 | Spot Bond | 2.6800 | 2.68 | 101.89054 | 101.88 | 0.00 |
| 05/01/2011 | Spot Bond | 2.6800 | 2.68 | 101.88317 | 101.86 | 0.00 |
| 07/01/2011 | Spot Bond | 2.6900 | 2.68 | 101.80249 | 101.89 | 0.00 |
| 04/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.55482 | 8.00 | 0.00 |
| 03/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.53477 | 8.00 | 0.00 |
| 06/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.63508 | 8.00 | 0.00 |
| 05/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.61501 | 8.00 | 0.00 |
| 07/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.65515 | 8.00 | 0.00 |
| 12/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.52495 | 83.34 | 0.00 |
| 13/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.57619 | 83.34 | 0.00 |
| 14/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.62748 | 83.34 | 0.00 |
| 10/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.32024 | 83.34 | 0.00 |
| 11/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.37137 | 83.34 | 0.00 |
| 12/01/2011 | Spot Bond | 5.9750 | 5.87 | 109.16239 | 109.18 | 0.00 |
| 13/01/2011 | Spot Bond | 6.0400 | 5.98 | 109.13994 | 109.16 | 0.00 |
| 14/01/2011 | Spot Bond | 6.0850 | 6.04 | 109.13019 | 109.14 | 0.00 |
| 11/01/2011 | Spot Bond | 5.8700 | 5.89 | 109.17534 | 109.15 | 0.00 |
| 10/01/2011 | Spot Bond | 5.8850 | 5.78 | 109.14839 | 109.20 | 0.00 |
| 12/01/2011 | Spot Bond | 7.4150 | 7.32 | 128.19840 | 128.54 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/01/2011 | Spot Bond | 7.4800 | 7.42 | 127.93623 | 128.20 | 0.00 |
| 14/01/2011 | Spot Bond | 7.5300 | 7.48 | 127.74137 | 127.94 | 0.00 |
| 11/01/2011 | Spot Bond | 7.3200 | 7.34 | 128.54445 | 128.43 | 0.00 |
| 10/01/2011 | Spot Bond | 7.3400 | 7.24 | 128.42959 | 128.85 | 0.00 |
| 12/01/2011 | Spot Bond | 8.4150 | 8.29 | 118.87528 | 120.03 | 0.00 |
| 13/01/2011 | Spot Bond | 8.4750 | 8.42 | 118.31517 | 118.88 | 0.00 |
| 14/01/2011 | Spot Bond | 8.5100 | 8.48 | 118.00172 | 118.32 | 0.00 |
| 11/01/2011 | Spot Bond | 8.2900 | 8.32 | 120.03187 | 119.71 | 0.00 |
| 10/01/2011 | Spot Bond | 8.3200 | 8.23 | 119.70638 | 120.63 | 0.00 |
| 14/01/2011 | Spot Bond | 211.6446 | 211.71 | 8.66688 | 8.63 | 0.00 |
| 13/01/2011 | Spot Bond | 211.7113 | 211.69 | 8.62873 | 8.60 | 0.00 |
| 10/01/2011 | Spot Bond | 211.6124 | 211.59 | 8.46492 | 8.43 | 0.00 |
| 11/01/2011 | Spot Bond | 211.6322 | 211.61 | 8.49742 | 8.46 | 0.00 |
| 12/01/2011 | Spot Bond | 211.6915 | 211.63 | 8.59571 | 8.50 | 0.00 |
| 13/01/2011 | Spot Bond | 227.5577 | 227.53 | 2.88016 | 2.87 | 0.00 |
| 14/01/2011 | Spot Bond | 227.5872 | 227.56 | 2.89189 | 2.88 | 0.00 |
| 12/01/2011 | Spot Bond | 227.5282 | 227.44 | 2.86849 | 2.83 | 0.00 |
| 11/01/2011 | Spot Bond | 227.4397 | 226.97 | 2.83377 | 2.83 | 0.00 |
| 10/01/2011 | Spot Bond | 226.9680 | 226.94 | 2.82720 | 2.82 | 0.00 |
| 12/01/2011 | Spot Bond | 7.2450 | 7.16 | 105.70284 | 105.94 | 0.00 |
| 13/01/2011 | Spot Bond | 7.3050 | 7.25 | 105.51571 | 105.70 | 0.00 |
| 14/01/2011 | Spot Bond | 7.3600 | 7.31 | 105.34660 | 105.52 | 0.00 |
| 11/01/2011 | Spot Bond | 7.1600 | 7.18 | 105.93683 | 105.85 | 0.00 |
| 10/01/2011 | Spot Bond | 7.1800 | 7.08 | 105.84658 | 106.18 | 0.00 |
| 14/01/2011 | Spot Bond | 2.7200 | 2.67 | 112.78009 | 113.69 | 0.00 |
| 13/01/2011 | Spot Bond | 2.6700 | 2.67 | 113.68830 | 113.68 | 0.00 |
| 10/01/2011 | Spot Bond | 2.6500 | 2.65 | 114.01631 | 114.01 | 0.00 |
| 11/01/2011 | Spot Bond | 2.6500 | 2.65 | 114.02456 | 114.02 | 0.00 |
| 12/01/2011 | Spot Bond | 2.6700 | 2.65 | 113.68001 | 114.02 | 0.00 |
| 14/01/2011 | Spot Bond | 8.1400 | 8.09 | 103.41063 | 103.64 | 0.00 |
| 12/01/2011 | Spot Bond | 8.0300 | 7.94 | 103.92604 | 104.32 | 0.00 |
| 13/01/2011 | Spot Bond | 8.0900 | 8.03 | 103.64226 | 103.93 | 0.00 |
| 10/01/2011 | Spot Bond | 7.9550 | 7.85 | 104.22090 | 104.74 | 0.00 |
| 11/01/2011 | Spot Bond | 7.9400 | 7.96 | 104.32060 | 104.22 | 0.00 |
| 14/01/2011 | Spot Bond | 8.2900 | 8.24 | 98.96674 | 99.23 | 0.00 |
| 12/01/2011 | Spot Bond | 8.1750 | 8.08 | 99.57703 | 100.06 | 0.00 |
| 13/01/2011 | Spot Bond | 8.2400 | 8.18 | 99.22846 | 99.58 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/01/2011 | Spot Bond | 8.1000 | 8.00 | 99.91959 | 100.48 | 0.00 |
| 11/01/2011 | Spot Bond | 8.0800 | 8.10 | 100.05648 | 99.92 | 0.00 |
| 14/01/2011 | Spot Bond | 6.9900 | 6.91 | 101.43598 | 101.63 | 0.00 |
| 12/01/2011 | Spot Bond | 6.8450 | 6.77 | 101.78740 | 101.93 | 0.00 |
| 13/01/2011 | Spot Bond | 6.9100 | 6.85 | 101.63145 | 101.79 | 0.00 |
| 10/01/2011 | Spot Bond | 6.8000 | 6.69 | 101.83412 | 102.13 | 0.00 |
| 11/01/2011 | Spot Bond | 6.7700 | 6.80 | 101.93384 | 101.83 | 0.00 |
| 14/01/2011 | Spot Bond | 8.3800 | 8.33 | 93.04105 | 93.32 | 0.00 |
| 12/01/2011 | Spot Bond | 8.2600 | 8.16 | 93.71598 | 94.26 | 0.00 |
| 13/01/2011 | Spot Bond | 8.3300 | 8.26 | 93.31785 | 93.72 | 0.00 |
| 10/01/2011 | Spot Bond | 8.1850 | 8.09 | 94.08499 | 94.67 | 0.00 |
| 11/01/2011 | Spot Bond | 8.1600 | 8.19 | 94.25681 | 94.08 | 0.00 |
| 14/01/2011 | Spot Bond | 8.4000 | 8.35 | 90.88844 | 91.18 | 0.00 |
| 12/01/2011 | Spot Bond | 8.2800 | 8.18 | 91.60343 | 92.18 | 0.00 |
| 13/01/2011 | Spot Bond | 8.3500 | 8.28 | 91.18188 | 91.60 | 0.00 |
| 10/01/2011 | Spot Bond | 8.2100 | 8.11 | 91.96696 | 92.59 | 0.00 |
| 11/01/2011 | Spot Bond | 8.1800 | 8.21 | 92.17892 | 91.97 | 0.00 |
| 14/01/2011 | Spot Bond | 8.4750 | 8.44 | 78.87986 | 79.20 | 0.00 |
| 13/01/2011 | Spot Bond | 8.4350 | 8.39 | 79.19956 | 79.61 | 0.00 |
| 12/01/2011 | Spot Bond | 8.3850 | 8.25 | 79.60705 | 80.72 | 0.00 |
| 10/01/2011 | Spot Bond | 8.2950 | 8.21 | 80.31061 | 81.08 | 0.00 |
| 11/01/2011 | Spot Bond | 8.2500 | 8.30 | 80.72086 | 80.31 | 0.00 |
| 14/01/2011 | Spot Bond | 2.6750 | 2.66 | 99.76247 | 99.96 | 0.00 |
| 13/01/2011 | Spot Bond | 2.6600 | 2.66 | 99.95990 | 99.95 | 0.00 |
| 10/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.19751 | 100.19 | 0.00 |
| 11/01/2011 | Spot Bond | 2.6400 | 2.64 | 100.20473 | 100.20 | 0.00 |
| 12/01/2011 | Spot Bond | 2.6600 | 2.64 | 99.95264 | 100.20 | 0.00 |
| 14/01/2011 | Spot Bond | 2.1200 | 2.08 | 103.30931 | 103.53 | 0.00 |
| 13/01/2011 | Spot Bond | 2.0800 | 2.10 | 103.53189 | 103.41 | 0.00 |
| 10/01/2011 | Spot Bond | 2.1000 | 2.10 | 103.38823 | 103.38 | 0.00 |
| 11/01/2011 | Spot Bond | 2.1000 | 2.10 | 103.39410 | 103.39 | 0.00 |
| 12/01/2011 | Spot Bond | 2.1000 | 2.10 | 103.41170 | 103.39 | 0.00 |
| 14/01/2011 | Spot Bond | 2.7200 | 2.70 | 101.56904 | 101.75 | 0.00 |
| 13/01/2011 | Spot Bond | 2.7000 | 2.70 | 101.75166 | 101.74 | 0.00 |
| 10/01/2011 | Spot Bond | 2.6900 | 2.69 | 101.80988 | 101.80 | 0.00 |
| 11/01/2011 | Spot Bond | 2.7000 | 2.69 | 101.72200 | 101.81 | 0.00 |
| 12/01/2011 | Spot Bond | 2.7000 | 2.70 | 101.74424 | 101.72 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.77570 | 8.00 | 0.00 |
| 14/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.79580 | 8.00 | 0.00 |
| 10/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.67523 | 8.00 | 0.00 |
| 11/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.69532 | 8.00 | 0.00 |
| 12/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.75559 | 8.00 | 0.00 |
| 17/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.67878 | 83.34 | 0.00 |
| 18/01/2011 | Spot Bond | 15.6790 | 15.68 | 92.73011 | 83.34 | 0.00 |
| 19/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.28043 | 83.34 | 0.00 |
| 21/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.38577 | 83.34 | 0.00 |
| 20/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.33307 | 83.34 | 0.00 |
| 17/01/2011 | Spot Bond | 6.2400 | 6.09 | 109.05341 | 109.13 | 0.00 |
| 18/01/2011 | Spot Bond | 6.3000 | 6.24 | 109.03542 | 109.05 | 0.00 |
| 19/01/2011 | Spot Bond | 6.2200 | 6.30 | 109.13949 | 109.04 | 0.00 |
| 21/01/2011 | Spot Bond | 6.4400 | 6.20 | 109.04577 | 109.17 | 0.00 |
| 20/01/2011 | Spot Bond | 6.2000 | 6.22 | 109.16991 | 109.14 | 0.00 |
| 17/01/2011 | Spot Bond | 7.6800 | 7.53 | 127.10844 | 127.74 | 0.00 |
| 18/01/2011 | Spot Bond | 7.7300 | 7.68 | 126.91635 | 127.11 | 0.00 |
| 19/01/2011 | Spot Bond | 7.6500 | 7.73 | 127.34548 | 126.92 | 0.00 |
| 21/01/2011 | Spot Bond | 7.8700 | 7.63 | 126.44178 | 127.46 | 0.00 |
| 20/01/2011 | Spot Bond | 7.6300 | 7.65 | 127.45937 | 127.35 | 0.00 |
| 17/01/2011 | Spot Bond | 8.6600 | 8.51 | 116.58613 | 118.00 | 0.00 |
| 18/01/2011 | Spot Bond | 8.6850 | 8.66 | 116.37542 | 116.59 | 0.00 |
| 19/01/2011 | Spot Bond | 8.6300 | 8.69 | 116.98112 | 116.38 | 0.00 |
| 21/01/2011 | Spot Bond | 8.7700 | 8.60 | 115.70836 | 117.30 | 0.00 |
| 20/01/2011 | Spot Bond | 8.6000 | 8.63 | 117.29562 | 116.98 | 0.00 |
| 19/01/2011 | Spot Bond | 211.6152 | 211.55 | 8.84219 | 8.74 | 0.00 |
| 18/01/2011 | Spot Bond | 211.5550 | 211.62 | 8.74111 | 8.70 | 0.00 |
| 17/01/2011 | Spot Bond | 211.6213 | 211.64 | 8.70268 | 8.67 | 0.00 |
| 20/01/2011 | Spot Bond | 211.5495 | 211.62 | 8.88117 | 8.84 | 0.00 |
| 21/01/2011 | Spot Bond | 211.3129 | 211.55 | 8.93036 | 8.88 | 0.00 |
| 17/01/2011 | Spot Bond | 226.5144 | 227.59 | 2.91596 | 2.89 | 0.00 |
| 18/01/2011 | Spot Bond | 226.5441 | 226.51 | 2.92779 | 2.92 | 0.00 |
| 19/01/2011 | Spot Bond | 226.6331 | 226.54 | 2.96357 | 2.93 | 0.00 |
| 21/01/2011 | Spot Bond | 226.6925 | 226.22 | 2.98767 | 2.98 | 0.00 |
| 20/01/2011 | Spot Bond | 226.2241 | 226.63 | 2.98055 | 2.96 | 0.00 |
| 17/01/2011 | Spot Bond | 7.5000 | 7.36 | 104.88630 | 105.35 | 0.00 |
| 18/01/2011 | Spot Bond | 7.5500 | 7.50 | 104.73641 | 104.89 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/01/2011 | Spot Bond | 7.4450 | 7.55 | 105.15946 | 104.74 | 0.00 |
| 21/01/2011 | Spot Bond | 7.6900 | 7.43 | 104.36729 | 105.23 | 0.00 |
| 20/01/2011 | Spot Bond | 7.4300 | 7.45 | 105.23196 | 105.16 | 0.00 |
| 19/01/2011 | Spot Bond | 2.7400 | 2.74 | 112.45813 | 112.43 | 0.00 |
| 18/01/2011 | Spot Bond | 2.7400 | 2.74 | 112.43291 | 112.42 | 0.00 |
| 17/01/2011 | Spot Bond | 2.7400 | 2.72 | 112.42450 | 112.78 | 0.00 |
| 21/01/2011 | Spot Bond | 2.7600 | 2.76 | 112.11267 | 112.10 | 0.00 |
| 20/01/2011 | Spot Bond | 2.7600 | 2.74 | 112.10422 | 112.46 | 0.00 |
| 19/01/2011 | Spot Bond | 8.2350 | 8.32 | 103.04435 | 102.55 | 0.00 |
| 18/01/2011 | Spot Bond | 8.3200 | 8.28 | 102.54774 | 102.73 | 0.00 |
| 17/01/2011 | Spot Bond | 8.2800 | 8.14 | 102.72571 | 103.41 | 0.00 |
| 21/01/2011 | Spot Bond | 8.4100 | 8.21 | 102.21358 | 103.19 | 0.00 |
| 20/01/2011 | Spot Bond | 8.2100 | 8.24 | 103.19340 | 103.04 | 0.00 |
| 19/01/2011 | Spot Bond | 8.4150 | 8.49 | 98.37324 | 97.91 | 0.00 |
| 18/01/2011 | Spot Bond | 8.4850 | 8.44 | 97.91471 | 98.14 | 0.00 |
| 17/01/2011 | Spot Bond | 8.4400 | 8.29 | 98.14401 | 98.97 | 0.00 |
| 21/01/2011 | Spot Bond | 8.5950 | 8.38 | 97.41572 | 98.59 | 0.00 |
| 20/01/2011 | Spot Bond | 8.3800 | 8.42 | 98.59194 | 98.37 | 0.00 |
| 19/01/2011 | Spot Bond | 7.0950 | 7.20 | 101.25271 | 100.91 | 0.00 |
| 18/01/2011 | Spot Bond | 7.2000 | 7.16 | 100.91491 | 101.01 | 0.00 |
| 17/01/2011 | Spot Bond | 7.1550 | 6.99 | 101.01488 | 101.44 | 0.00 |
| 21/01/2011 | Spot Bond | 7.3900 | 7.08 | 100.51260 | 101.31 | 0.00 |
| 20/01/2011 | Spot Bond | 7.0800 | 7.10 | 101.31206 | 101.25 | 0.00 |
| 19/01/2011 | Spot Bond | 8.5100 | 8.58 | 92.37864 | 91.93 | 0.00 |
| 18/01/2011 | Spot Bond | 8.5750 | 8.53 | 91.93369 | 92.18 | 0.00 |
| 17/01/2011 | Spot Bond | 8.5300 | 8.38 | 92.17609 | 93.04 | 0.00 |
| 21/01/2011 | Spot Bond | 8.6800 | 8.49 | 91.42944 | 92.52 | 0.00 |
| 20/01/2011 | Spot Bond | 8.4900 | 8.51 | 92.51750 | 92.38 | 0.00 |
| 19/01/2011 | Spot Bond | 8.5350 | 8.60 | 90.15135 | 89.69 | 0.00 |
| 18/01/2011 | Spot Bond | 8.6000 | 8.55 | 89.68836 | 89.98 | 0.00 |
| 17/01/2011 | Spot Bond | 8.5500 | 8.40 | 89.97584 | 90.89 | 0.00 |
| 21/01/2011 | Spot Bond | 8.6950 | 8.50 | 89.21087 | 90.39 | 0.00 |
| 20/01/2011 | Spot Bond | 8.5000 | 8.54 | 90.38878 | 90.15 | 0.00 |
| 19/01/2011 | Spot Bond | 8.5850 | 8.65 | 78.05342 | 77.51 | 0.00 |
| 18/01/2011 | Spot Bond | 8.6450 | 8.62 | 77.50683 | 77.69 | 0.00 |
| 17/01/2011 | Spot Bond | 8.6200 | 8.48 | 77.69341 | 78.88 | 0.00 |
| 21/01/2011 | Spot Bond | 8.7250 | 8.56 | 76.94829 | 78.28 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 20/01/2011 | Spot Bond | 8.5600 | 8.59 | 78.27817 | 78.05 | 0.00 |
| 19/01/2011 | Spot Bond | 2.7150 | 2.72 | 99.25586 | 99.23 | 0.00 |
| 18/01/2011 | Spot Bond | 2.7150 | 2.72 | 99.23380 | 99.23 | 0.00 |
| 17/01/2011 | Spot Bond | 2.7150 | 2.68 | 99.22645 | 99.76 | 0.00 |
| 21/01/2011 | Spot Bond | 2.7000 | 2.72 | 99.47375 | 99.26 | 0.00 |
| 20/01/2011 | Spot Bond | 2.7150 | 2.72 | 99.26321 | 99.26 | 0.00 |
| 19/01/2011 | Spot Bond | 2.1500 | 2.12 | 101.91886 | 102.07 | 0.00 |
| 18/01/2011 | Spot Bond | 2.1200 | 2.12 | 102.07187 | 103.32 | 0.00 |
| 17/01/2011 | Spot Bond | 2.1200 | 2.12 | 103.31523 | 103.31 | 0.00 |
| 21/01/2011 | Spot Bond | 2.2100 | 2.15 | 101.59087 | 101.92 | 0.00 |
| 20/01/2011 | Spot Bond | 2.1500 | 2.15 | 101.92479 | 101.92 | 0.00 |
| 19/01/2011 | Spot Bond | 2.7200 | 2.72 | 100.23203 | 100.21 | 0.00 |
| 18/01/2011 | Spot Bond | 2.7200 | 2.72 | 100.20996 | 101.58 | 0.00 |
| 17/01/2011 | Spot Bond | 2.7200 | 2.72 | 101.57649 | 101.57 | 0.00 |
| 20/01/2011 | Spot Bond | 2.7200 | 2.72 | 100.23939 | 100.23 | 0.00 |
| 21/01/2011 | Spot Bond | 2.7100 | 2.72 | 100.34158 | 100.24 | 0.00 |
| 20/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.91653 | 8.00 | 0.00 |
| 19/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.89640 | 8.00 | 0.00 |
| 17/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.81592 | 8.00 | 0.00 |
| 18/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.83603 | 8.00 | 0.00 |
| 21/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.93667 | 8.00 | 0.00 |
| 26/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.65013 | 83.34 | 0.00 |
| 27/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.70319 | 83.34 | 0.00 |
| 24/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.43852 | 83.34 | 0.00 |
| 25/01/2011 | Spot Bond | 15.6790 | 15.68 | 95.49134 | 83.34 | 0.00 |
| 26/01/2011 | Spot Bond | 6.3150 | 6.32 | 109.21372 | 109.16 | 0.00 |
| 27/01/2011 | Spot Bond | 6.3400 | 6.32 | 109.21805 | 109.21 | 0.00 |
| 24/01/2011 | Spot Bond | 6.4000 | 6.44 | 109.08849 | 109.05 | 0.00 |
| 25/01/2011 | Spot Bond | 6.3150 | 6.40 | 109.15746 | 109.09 | 0.00 |
| 26/01/2011 | Spot Bond | 7.7450 | 7.75 | 127.11744 | 127.04 | 0.00 |
| 27/01/2011 | Spot Bond | 7.7700 | 7.75 | 127.03579 | 127.12 | 0.00 |
| 24/01/2011 | Spot Bond | 7.8300 | 7.87 | 126.64185 | 126.44 | 0.00 |
| 25/01/2011 | Spot Bond | 7.7450 | 7.83 | 127.03741 | 126.64 | 0.00 |
| 26/01/2011 | Spot Bond | 8.6100 | 8.61 | 117.36268 | 117.28 | 0.00 |
| 27/01/2011 | Spot Bond | 8.6000 | 8.61 | 117.48570 | 117.36 | 0.00 |
| 24/01/2011 | Spot Bond | 8.6650 | 8.77 | 116.72875 | 115.71 | 0.00 |
| 25/01/2011 | Spot Bond | 8.6100 | 8.67 | 117.28117 | 116.73 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 25/01/2011 | Spot Bond | 211.3539 | 211.33 | 8.99897 | 8.96 | 0.00 |
| 24/01/2011 | Spot Bond | 211.3334 | 211.31 | 8.96459 | 8.93 | 0.00 |
| 27/01/2011 | Spot Bond | 211.4359 | 211.35 | 9.13786 | 9.11 | 0.00 |
| 26/01/2011 | Spot Bond | 211.3539 | 211.35 | 9.10658 | 9.00 | 0.00 |
| 26/01/2011 | Spot Bond | 226.7519 | 226.75 | 3.04986 | 3.01 | 0.00 |
| 27/01/2011 | Spot Bond | 226.8708 | 226.75 | 3.06124 | 3.05 | 0.00 |
| 24/01/2011 | Spot Bond | 226.7222 | 226.69 | 2.99980 | 2.99 | 0.00 |
| 25/01/2011 | Spot Bond | 226.7519 | 226.72 | 3.01199 | 3.00 | 0.00 |
| 26/01/2011 | Spot Bond | 7.5750 | 7.58 | 104.86497 | 104.80 | 0.00 |
| 27/01/2011 | Spot Bond | 7.6050 | 7.58 | 104.78469 | 104.86 | 0.00 |
| 24/01/2011 | Spot Bond | 7.6600 | 7.69 | 104.49060 | 104.37 | 0.00 |
| 25/01/2011 | Spot Bond | 7.5750 | 7.66 | 104.80073 | 104.49 | 0.00 |
| 25/01/2011 | Spot Bond | 2.7300 | 2.73 | 112.67343 | 112.67 | 0.00 |
| 24/01/2011 | Spot Bond | 2.7300 | 2.76 | 112.66503 | 112.11 | 0.00 |
| 27/01/2011 | Spot Bond | 2.7300 | 2.73 | 112.70701 | 112.70 | 0.00 |
| 26/01/2011 | Spot Bond | 2.7300 | 2.73 | 112.69861 | 112.67 | 0.00 |
| 26/01/2011 | Spot Bond | 8.2400 | 8.24 | 103.18014 | 103.11 | 0.00 |
| 27/01/2011 | Spot Bond | 8.2500 | 8.24 | 103.15291 | 103.18 | 0.00 |
| 25/01/2011 | Spot Bond | 8.2400 | 8.36 | 103.11111 | 102.51 | 0.00 |
| 24/01/2011 | Spot Bond | 8.3550 | 8.41 | 102.51127 | 102.21 | 0.00 |
| 26/01/2011 | Spot Bond | 8.4000 | 8.40 | 98.61330 | 98.55 | 0.00 |
| 27/01/2011 | Spot Bond | 8.4100 | 8.40 | 98.57960 | 98.61 | 0.00 |
| 25/01/2011 | Spot Bond | 8.4000 | 8.52 | 98.54645 | 97.88 | 0.00 |
| 24/01/2011 | Spot Bond | 8.5150 | 8.60 | 97.88189 | 97.42 | 0.00 |
| 26/01/2011 | Spot Bond | 7.2750 | 7.28 | 100.91499 | 100.86 | 0.00 |
| 27/01/2011 | Spot Bond | 7.2950 | 7.28 | 100.88243 | 100.91 | 0.00 |
| 25/01/2011 | Spot Bond | 7.2750 | 7.37 | 100.85524 | 100.59 | 0.00 |
| 24/01/2011 | Spot Bond | 7.3700 | 7.39 | 100.58530 | 100.51 | 0.00 |
| 26/01/2011 | Spot Bond | 8.5000 | 8.50 | 92.58634 | 92.52 | 0.00 |
| 27/01/2011 | Spot Bond | 8.5050 | 8.50 | 92.57827 | 92.59 | 0.00 |
| 25/01/2011 | Spot Bond | 8.5000 | 8.60 | 92.52249 | 91.92 | 0.00 |
| 24/01/2011 | Spot Bond | 8.6000 | 8.68 | 91.91582 | 91.43 | 0.00 |
| 26/01/2011 | Spot Bond | 8.5250 | 8.53 | 90.35816 | 90.30 | 0.00 |
| 27/01/2011 | Spot Bond | 8.5200 | 8.53 | 90.40980 | 90.36 | 0.00 |
| 25/01/2011 | Spot Bond | 8.5250 | 8.62 | 90.29601 | 89.72 | 0.00 |
| 24/01/2011 | Spot Bond | 8.6150 | 8.70 | 89.72082 | 89.21 | 0.00 |
| 26/01/2011 | Spot Bond | 8.5600 | 8.56 | 78.38640 | 78.33 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 27/01/2011 | Spot Bond | 8.5500 | 8.56 | 78.48739 | 78.39 | 0.00 |
| 25/01/2011 | Spot Bond | 8.5600 | 8.63 | 78.33227 | 77.78 | 0.00 |
| 24/01/2011 | Spot Bond | 8.6250 | 8.73 | 77.77862 | 76.95 | 0.00 |
| 27/01/2011 | Spot Bond | 2.7000 | 2.70 | 99.51773 | 99.51 | 0.00 |
| 26/01/2011 | Spot Bond | 2.7000 | 2.70 | 99.51039 | 99.49 | 0.00 |
| 25/01/2011 | Spot Bond | 2.7000 | 2.70 | 99.48840 | 99.48 | 0.00 |
| 24/01/2011 | Spot Bond | 2.7000 | 2.70 | 99.48107 | 99.47 | 0.00 |
| 27/01/2011 | Spot Bond | 2.1500 | 2.19 | 101.96636 | 101.73 | 0.00 |
| 26/01/2011 | Spot Bond | 2.1900 | 2.19 | 101.73411 | 101.72 | 0.00 |
| 25/01/2011 | Spot Bond | 2.1900 | 2.19 | 101.71605 | 101.71 | 0.00 |
| 24/01/2011 | Spot Bond | 2.1900 | 2.21 | 101.71003 | 101.59 | 0.00 |
| 24/01/2011 | Spot Bond | 2.7100 | 2.71 | 100.34891 | 100.34 | 0.00 |
| 25/01/2011 | Spot Bond | 2.7100 | 2.71 | 100.35626 | 100.35 | 0.00 |
| 27/01/2011 | Spot Bond | 2.7100 | 2.71 | 100.38574 | 100.38 | 0.00 |
| 26/01/2011 | Spot Bond | 2.7100 | 2.71 | 100.37828 | 100.36 | 0.00 |
| 26/01/2011 | Spot Bond | 8.0000 | 8.00 | 93.03742 | 8.00 | 0.00 |
| 27/01/2011 | Spot Bond | 8.0000 | 8.00 | 93.05757 | 8.00 | 0.00 |
| 24/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.95680 | 8.00 | 0.00 |
| 25/01/2011 | Spot Bond | 8.0000 | 8.00 | 92.97695 | 8.00 | 0.00 |
| Grand Total: | | | | | | 0.00 |