



# j-Bonds Monthly Statistics Report

For April 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2011	Spot Bond	15.6790	15.68	99.22522	83.34	0.00
01/04/2011	Spot Bond	5.8100	5.87	104.06497	104.02	0.00
01/04/2011	Spot Bond	7.7600	7.82	122.01063	121.73	0.00
01/04/2011	Spot Bond	8.8750	8.97	116.65965	115.76	0.00
01/04/2011	Spot Bond	1.2900	1.30	109.78522	109.76	0.00
01/04/2011	Spot Bond	2.6400	2.66	132.43863	132.18	0.00
01/04/2011	Spot Bond	7.3600	7.41	106.96969	106.78	0.00
01/04/2011	Spot Bond	2.7000	2.65	113.78931	114.69	0.00
01/04/2011	Spot Bond	8.3650	8.45	99.92059	99.48	0.00
01/04/2011	Spot Bond	8.5100	8.60	99.46875	98.98	0.00
01/04/2011	Spot Bond	7.0550	7.10	102.76655	102.63	0.00
01/04/2011	Spot Bond	8.6000	8.68	93.40293	92.95	0.00
01/04/2011	Spot Bond	8.6600	8.72	87.51393	87.13	0.00
01/04/2011	Spot Bond	8.9450	9.04	73.35630	72.65	0.00
01/04/2011	Spot Bond	2.7200	2.70	98.41889	98.68	0.00
01/04/2011	Spot Bond	2.1800	2.18	102.18768	102.18	0.00
01/04/2011	Spot Bond	2.7000	2.68	100.95812	101.18	0.00
01/04/2011	Spot Bond	8.0000	8.00	90.81705	8.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01567	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.01571	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.46929	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.70065	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.72513	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.96755	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.76753	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	72.90614	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.03341	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	13.06577	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.41764	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.48908	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.07526	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	40.17259	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.31075	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.36492	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.33691	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.38873	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.36941	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.39031	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.09146	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.42744	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.21189	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.29186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	71.99211	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	72.13439	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.86996	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.93240	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.53798	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.56192	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.89239	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.00509	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.49896	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.52030	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.47543	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.48626	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.34074	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.45330	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.80134	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.84700	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.66702	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	83.85546	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.49059	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.53449	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.14908	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	92.37549	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	67.75013	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	67.92021	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.96226	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	3.96979	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.40431	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.60340	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.14013	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.15029	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.97088	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.11166	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.28243	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.30100	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.82666	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.06453	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.54295	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.55190	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.22078	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.25288	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.47227	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.55040	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.77351	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.79967	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.06953	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	26.13498	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.59240	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.63855	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	49.38189	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	49.50447	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.01192	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.06295	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01567	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.01571	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.16727	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.18968	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.51878	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	24.57965	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	37.93934	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	38.03248	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.36022	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.38052	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.89466	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.93811	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.19500	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.22813	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.35109	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.42729	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.64479	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	79.86978	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.78889	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.93166	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.86069	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.90302	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.83258	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.86195	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.58993	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.61079	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.38393	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.43111	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.12405	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.19234	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.16717	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.23557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.09402	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.11660	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.70506	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.75013	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.60359	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.61234	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.64948	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.67534	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	22.72431	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.78136	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.54557	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.68531	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.95004	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.98878	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.91721	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.11841	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.00083	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.11589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.69634	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.72655	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.02247	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	90.23732	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.14013	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.15029	100.00	0.00
07/04/2011	Spot Bond	8.8000	8.80	100.52174	8.80	0.00
05/04/2011	Spot Bond	8.8000	8.80	100.42667	8.80	0.00
06/04/2011	Spot Bond	8.8000	8.80	100.49796	8.80	0.00
08/04/2011	Spot Bond	8.8000	8.80	100.54552	8.80	0.00
04/04/2011	Spot Bond	8.8000	8.80	100.40292	8.80	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.40506	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.08773	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.11246	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.40070	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.47865	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.43979	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.57928	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.95376	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.97793	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.72974	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.89725	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.00083	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.11589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.92870	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.95770	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.60359	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.61234	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.90760	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.92746	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.00226	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.06055	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.78682	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.84402	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.13852	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.17771	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.97676	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.05201	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.76494	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.80456	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.52403	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	83.71560	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.82724	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.88455	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.65597	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.85609	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.26871	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	99.62707	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.23811	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.29409	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.25270	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	62.40387	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.64479	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	79.86978	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.73440	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.75318	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.89557	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	61.04844	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.80259	100.00	0.00

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08/04/2011	Spot Bond	100.0000	100.00	90.00950	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.18336	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.24406	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.87448	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.92517	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.29828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.31601	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.78031	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.80211	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.79600	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.03378	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.63356	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.68366	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.43193	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	90.73138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.92378	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	90.22154	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.75685	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.81334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.61499	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	46.73070	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.76668	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.81767	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.36719	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	97.70645	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.37536	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	26.43386	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.23553	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.28467	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.51436	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.74582	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.26399	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	40.36176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.06291	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.08977	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	45.45041	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.56324	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.32178	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	35.38893	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.08491	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.28842	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.64720	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.69976	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.53529	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.59186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.50895	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.67157	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.53367	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.61025	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.93472	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	62.09019	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.05769	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.10883	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.18546	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.24176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	73.40984	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	73.55101	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.28544	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	42.39159	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.22222	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.55633	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.65633	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.69592	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.23412	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.40039	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.60365	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	61.75829	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.76059	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.78429	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.91098	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	20.95788	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.99419	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.04274	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.38805	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.42668	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.25218	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.36452	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.01837	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.04517	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.32202	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.39080	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.26823	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.31409	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.21069	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.24461	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.37015	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	33.45299	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.20629	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.23594	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.72212	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.78944	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.86750	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.90757	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.67833	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.73958	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.39025	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.43390	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.57081	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.62999	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00155	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00156	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.66522	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.76484	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.00670	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.05801	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	99.06475	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	99.42238	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.53203	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.55747	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.94583	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.97270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.69946	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.72058	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.24758	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	56.35450	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.55420	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.60412	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.21985	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.27564	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.86315	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.97701	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.01620	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.05892	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.68186	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.71583	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.30199	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	61.45763	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.22018	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.33244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.92818	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.07522	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.40434	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.44301	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.30259	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	63.46150	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	43.36368	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	43.46898	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.98520	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.02085	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.79939	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.81082	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.55723	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	0.55785	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.74972	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	63.90975	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.08159	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.47134	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.56720	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	106.50073	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	106.78703	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.41827	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.75307	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.62512	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.66936	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	107.64216	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	107.91959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.13439	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	72.27723	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.35195	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.41911	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.98228	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.05023	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.10026	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	62.25615	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.74072	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.77103	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.67063	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.69169	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.64656	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	33.73102	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.05769	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.10883	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.69166	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.74479	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.62419	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.72040	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	35.32178	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	35.38893	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.55309	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.64915	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.05769	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.10883	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.70740	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.72730	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.13741	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.19359	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.03715	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.05910	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.39366	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.40578	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.26035	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.29402	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.79703	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	26.85615	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.78436	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.81037	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.75685	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.81334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.15006	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.35133	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.38047	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.41865	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.17228	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.18972	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.49520	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.54553	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.84185	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.86089	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.16723	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.45959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.58156	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.63888	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.42063	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	72.56461	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	52.19943	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	52.31458	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.63176	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	33.70719	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.38549	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	67.53660	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.32533	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.37469	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.83637	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.87392	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.42441	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.44960	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.90800	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.96802	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.77814	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.88930	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.47860	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.50434	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.71105	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.74629	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.38150	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.56375	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.73549	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.78584	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.35521	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.37170	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.49515	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.57672	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.73075	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.80053	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.48009	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.38637	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.39090	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	10.56877	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.59501	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.45066	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.56224	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.59503	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	60.74218	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.02680	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.04017	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.63356	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.68366	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.41610	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.45982	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.17291	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.22040	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.84800	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.08593	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.13250	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.16014	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.31808	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.36256	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.71923	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	61.87417	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.54292	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.59950	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.83490	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.84446	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.10417	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.22793	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.49661	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.54455	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.27713	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.30018	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.84123	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	42.94878	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.81307	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.00494	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.04057	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.08327	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.30998	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.33616	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.02247	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	90.23732	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.53420	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.58215	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.94899	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.98150	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.68663	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.72601	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.69731	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.71384	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.21029	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.27880	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.13852	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.17771	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.32206	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.41755	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.39846	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	3.40604	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.62430	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.66855	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.98049	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.14361	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.68295	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	59.82789	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.23005	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.25005	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.28656	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.33825	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	87.15006	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.35133	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	71.21933	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	71.37817	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.90481	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.93990	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.81179	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.83344	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.21897	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.29734	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.39776	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.45268	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.74038	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.86775	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.91429	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.66702	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	83.85546	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.29176	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	81.47321	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.71212	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.75112	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.64575	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.69588	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.82367	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.87846	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.73889	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	64.89961	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.95401	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.99318	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.38009	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.44049	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.93898	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.96614	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.45916	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	8.47970	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.31246	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.64689	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.31291	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.33355	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.27217	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.32141	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.04252	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.23852	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.94388	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	41.04441	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.15047	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.18097	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.16475	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.24048	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.18788	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	37.84402	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.39686	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.41725	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00533	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00534	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.50764	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.83345	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.49231	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.87072	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.90926	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.98267	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.22099	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.17251	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	46.28712	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.93449	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.99208	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.70645	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.81991	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	39.37893	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.47456	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.97162	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.08662	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.57281	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.60754	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.84723	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.91485	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.33884	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.40524	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.55723	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.55785	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.32068	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.48283	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.04544	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.10329	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	90.12346	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	111.73932	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	112.04214	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.53738	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.60325	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.42130	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.44469	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.21373	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	59.37507	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.78910	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.86638	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.68639	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	64.84697	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.26871	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	99.62707	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	94.80519	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.10347	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.15472	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.86765	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.88991	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.96338	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.00549	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.60913	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.65917	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.68767	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.72127	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.65439	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.69154	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.29697	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.27651	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.32206	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.41755	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.51719	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.65686	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.32068	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.48283	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.76862	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.84586	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.28842	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.49289	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.13580	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.16877	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.51623	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.76498	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.28619	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.29467	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	27.89871	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.96646	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	68.32493	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.17204	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.51444	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.56717	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.51755	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.61351	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.31808	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.36256	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.71006	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.77809	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.16717	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.23557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.02291	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.03056	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.21411	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	46.32883	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.75935	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.97783	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.39493	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.45115	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.04271	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.12315	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.05760	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.08009	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	77.33051	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	77.49469	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.16023	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.18302	100.00	0.00
07/04/2011	Spot Bond	7.3500	7.35	100.43636	7.35	0.00
05/04/2011	Spot Bond	7.3500	7.35	100.35689	7.35	0.00
06/04/2011	Spot Bond	7.3500	7.35	100.41649	7.35	0.00
08/04/2011	Spot Bond	7.3500	7.35	100.45624	7.35	0.00
04/04/2011	Spot Bond	7.3500	7.35	100.33702	7.35	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	77.33051	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	77.49469	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.04260	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.05062	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.08491	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.28842	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	75.10288	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	75.25773	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.42158	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.51731	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.72171	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.74047	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.58209	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.61507	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.96911	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.19923	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.95688	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.03459	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.73334	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.91719	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.41229	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.44063	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.79939	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.81082	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.69432	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	79.86871	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.21684	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	67.38370	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.18546	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.24176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.68257	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.76463	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.62589	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.69297	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.62579	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	13.65585	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.16717	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.23557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.43685	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.49751	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.37296	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.40367	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.11580	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.16680	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.24205	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.46078	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.78230	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	60.91542	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.27956	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.32881	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	34.37111	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	34.44819	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.39193	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.41475	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.90607	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	64.04860	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.01382	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.12431	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.29955	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.37974	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	78.83369	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	79.00433	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.16215	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.19057	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.83197	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.85627	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.35038	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.13328	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.15369	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.66803	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.73765	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.20427	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.43786	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.44403	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	79.67037	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.68269	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.72708	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.56945	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.62183	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.39249	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.46250	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	69.39163	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	69.52381	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.69580	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	94.91706	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.47251	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.51386	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	88.59223	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.54063	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.55303	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.90651	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.93299	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.78797	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.80689	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.05547	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.15031	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.35985	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.38336	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.49508	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	16.58973	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.69834	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.90476	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.23450	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	94.47126	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.10724	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.15270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.10829	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.29115	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.99616	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.05573	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.85334	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.09128	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.59162	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.82591	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.49231	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.77038	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	54.89186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.75102	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.95604	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.42348	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.45153	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.70385	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.72255	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.03241	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.07061	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01444	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.01449	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.25731	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.34391	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	12.10516	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.13186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.19417	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.23430	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.51532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.53921	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.37112	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.40560	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.83490	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.84446	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.72806	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	47.83451	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.34317	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	67.46765	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.22698	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.27610	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.82015	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.88771	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.72212	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.78944	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.87978	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.90960	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.24205	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.46078	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.77526	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.80628	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	78.74537	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	78.90774	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.60106	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	47.70722	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.95124	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	33.02514	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.07239	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.12600	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.26406	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	63.42288	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.07617	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.38179	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.20927	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.26519	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.02440	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.13492	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	51.84427	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	51.95990	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	43.13959	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	43.23633	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.78950	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.81331	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.36012	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.39456	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.05901	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.08368	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.44328	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.46412	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.58686	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.61242	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.68069	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.69782	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.56022	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	100.92857	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.91499	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	100.17316	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.48243	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.49285	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.61232	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.63808	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.90808	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.06921	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	10.84467	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.86899	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.75730	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	101.12637	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.20623	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	35.28474	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.35711	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.38282	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.00087	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	59.14415	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.78396	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.92672	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.27411	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.29457	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.49000	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	81.66949	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.05368	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	40.15095	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.46135	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	67.62881	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.57213	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.77160	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.30312	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.33520	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.17922	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.20151	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.82937	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.96981	100.00	0.00
07/04/2011	Spot Bond	6.3200	6.32	100.37557	6.32	0.00
06/04/2011	Spot Bond	6.3200	6.32	100.35848	6.32	0.00
05/04/2011	Spot Bond	6.3200	6.32	100.30718	6.32	0.00
08/04/2011	Spot Bond	6.3200	6.32	100.39268	6.32	0.00
04/04/2011	Spot Bond	6.3200	6.32	100.29010	6.32	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.68489	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.82497	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	36.60797	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	36.68962	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	53.15362	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	53.27282	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.47271	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.50653	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.68497	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.78743	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.95544	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	88.15625	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.53690	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.56836	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.21645	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.44983	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.31494	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.41042	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.98690	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.01666	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.27713	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.30018	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.39025	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.43390	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.98210	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.12048	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.78960	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.66304	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.53149	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	61.68596	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.35195	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.41911	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.43011	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	68.59999	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.00537	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	10.03048	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.47478	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.51152	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.70666	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	42.80244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.23412	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.40039	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.63933	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.75391	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.23580	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.29914	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.29545	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	81.46770	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.28060	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.31227	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.69772	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.71908	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.10613	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.15739	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.68176	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.72959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.79113	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.82253	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.38708	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.41900	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.63581	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.65940	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.89964	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.94508	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.13565	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.17322	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.27974	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.30713	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.22564	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.25047	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	7.16976	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.18776	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.76317	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.78931	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.12281	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.15176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	76.51992	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	76.68067	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.98743	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.02626	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.24413	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.27630	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.14434	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.17123	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.01837	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.04517	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.00596	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.04615	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.98228	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.05023	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.44968	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.65305	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.79270	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.86504	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.23779	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.27141	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.84556	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.04658	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.75357	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.94490	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.10404	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.20295	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.26330	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.28404	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.23700	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.27322	100.00	0.00
07/04/2011	Spot Bond	5.9300	5.93	100.35252	5.93	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2011	Spot Bond	5.9300	5.93	100.28834	5.93	0.00
06/04/2011	Spot Bond	5.9300	5.93	100.33648	5.93	0.00
08/04/2011	Spot Bond	5.9300	5.93	100.36858	5.93	0.00
04/04/2011	Spot Bond	5.9300	5.93	100.27230	5.93	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.82365	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	47.94236	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.47661	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.49789	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.36656	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.56555	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.68055	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	64.84112	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.78930	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.99442	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.97292	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.15308	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.40492	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.48720	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.60197	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.65062	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.20721	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.39278	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.81589	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.04563	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	73.05541	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	73.19430	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.60490	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.63218	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.65732	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.70991	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.32680	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.33514	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	70.32755	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	70.46332	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00771	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	0.00772	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.68238	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.70393	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.23412	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.40039	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.17006	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.23882	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.47543	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.48626	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.01667	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.04055	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.87679	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.16723	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.52940	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.55498	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.90361	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.90563	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.87138	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.89757	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.92334	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.98053	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.32206	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	39.41755	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.79577	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	81.97633	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.88587	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.90804	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.63136	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.65961	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.57972	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.61756	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.86675	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	68.03712	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.45319	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.71920	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00082	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00083	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	47.73001	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	47.84849	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.35664	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.58772	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.97162	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.08662	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.42845	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.48049	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.85330	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.10551	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.21869	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.24160	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.14347	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	35.22184	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.06511	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.10094	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.32324	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	54.42650	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.60126	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.68220	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.05369	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.07810	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.33419	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	88.53773	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.77186	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	54.87598	100.00	0.00
07/04/2011	Spot Bond	15.6790	15.68	99.56875	83.34	0.00
06/04/2011	Spot Bond	15.6790	15.68	99.51133	83.34	0.00
04/04/2011	Spot Bond	15.6790	15.68	99.28232	83.34	0.00
05/04/2011	Spot Bond	15.6790	15.68	99.33947	83.34	0.00
08/04/2011	Spot Bond	15.6790	15.68	99.42265	83.34	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.09483	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	33.16270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.49231	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	15.24744	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.28163	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.24744	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.28163	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.90124	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.92334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.21016	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.24467	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.49472	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.67289	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.27610	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	46.37932	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.32680	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.33514	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.03143	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.03150	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.15662	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.22329	100.00	0.00
07/04/2011	Spot Bond	6.0200	6.02	100.35785	6.02	0.00
05/04/2011	Spot Bond	6.0200	6.02	100.29269	6.02	0.00
06/04/2011	Spot Bond	6.0200	6.02	100.34156	6.02	0.00
08/04/2011	Spot Bond	6.0200	6.02	100.37414	6.02	0.00
04/04/2011	Spot Bond	6.0200	6.02	100.27640	6.02	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.15705	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.17063	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.70636	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.77707	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.47034	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	63.62968	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	38.21561	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	38.30944	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.29481	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.33115	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.37101	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.40051	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.49231	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.35484	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.51957	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.05343	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.10880	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00837	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00838	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.51956	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	67.68717	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.78504	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.84193	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.22062	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.24119	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.44502	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.50136	100.00	0.00
07/04/2011	Spot Bond	5.9500	5.95	100.35371	5.95	0.00
06/04/2011	Spot Bond	5.9500	5.95	100.33761	5.95	0.00
05/04/2011	Spot Bond	5.9500	5.95	100.28930	5.95	0.00
08/04/2011	Spot Bond	5.9500	5.95	100.36982	5.95	0.00
04/04/2011	Spot Bond	5.9500	5.95	100.27321	5.95	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.86630	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.90483	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.16183	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.30064	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.18949	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.21193	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.09701	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	68.22430	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.21869	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.24160	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	69.12879	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	69.25996	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.16234	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.18926	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	27.58336	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.64454	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.82613	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.84830	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.13133	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.36185	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.57776	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.81447	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.10765	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.16566	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.82437	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.84337	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.95313	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	41.05259	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.91391	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.93853	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.99219	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.33362	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.47610	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	26.54257	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.07216	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	77.16702	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	77.33051	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.38393	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.43111	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.02819	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.08851	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.93726	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.12672	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.28147	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.33592	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.78830	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.83466	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.97749	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	11.00211	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.04177	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.06654	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.70246	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	37.23893	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.30413	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.33647	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	70.87379	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	71.01167	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.83758	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.87310	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.26113	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.31701	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.94263	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.97998	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.42491	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.45824	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.84467	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.86899	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.00795	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.05017	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.91622	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.98644	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.97310	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.18272	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.35491	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.38006	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.94422	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	60.08979	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.89558	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.91055	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.91730	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.94972	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	27.72212	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.78944	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.01502	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.03447	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.12813	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.14021	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.82705	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.85976	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.77572	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	81.95625	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.46078	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.36289	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.62861	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.56241	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.62833	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.78110	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	101.05202	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.31259	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	59.45663	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.31649	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.37934	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.23952	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.26196	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.54557	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.68531	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.57919	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.76644	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.60126	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	32.68220	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.15046	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	47.26881	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.27946	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	3.28677	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.51161	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.53966	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.54687	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.73998	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.14793	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	88.35436	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.39930	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.41141	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.74397	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	62.90148	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.16418	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.18895	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.31877	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	92.63066	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.52355	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.62340	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.33103	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.36199	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.96794	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.99270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.75112	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.82580	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.07558	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.27621	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.80290	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	33.84437	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.67238	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.70072	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.25218	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.36452	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00961	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00963	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.76747	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.02356	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	68.68834	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	68.85886	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.78778	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	60.92092	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.55129	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.57691	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.15658	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	62.31261	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.71560	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.22223	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.25754	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.78436	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.01401	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.94667	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.18488	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.15018	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.15933	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.74038	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.48315	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.51991	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	73.29317	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	73.44064	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.39109	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.41632	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.18149	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.19893	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.33827	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.35687	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.64575	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.69588	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.70854	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.19970	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	24.25977	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.11862	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.17433	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.93380	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.99322	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.37866	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.43735	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	36.15076	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	36.23138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00074	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00074	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.24618	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.27350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	53.33486	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	53.43624	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.74280	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.79988	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.99186	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	23.04959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.23722	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.29807	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.55030	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.62699	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.11415	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.13629	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.80505	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.86068	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.78942	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.12572	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.12595	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.82908	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	54.96370	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.41238	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	92.63887	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	16.16447	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.20461	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.43561	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	81.51000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.87343	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.12754	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.33199	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	26.39810	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.76548	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.96632	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.15933	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.16851	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.40375	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.45573	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.19883	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.23236	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.14026	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.17180	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.62596	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.64979	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.94666	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.97329	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.68888	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	54.81154	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.17056	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.36865	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.20044	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.53447	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.34877	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	86.61446	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.52546	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	29.59958	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.53859	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.55465	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.34306	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.36355	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.20955	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.28288	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.32404	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.35154	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.26157	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.29449	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.52140	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	40.61980	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.67964	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.74928	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.82771	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.86705	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	50.77839	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	50.89228	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.03334	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.05795	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.39508	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.42701	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.76770	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.91041	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.96670	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.10504	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.71622	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.92776	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	13.24725	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.27647	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.16702	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.23244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.37779	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.40886	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.97503	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.21987	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.78490	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.81455	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.40944	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.66705	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.39420	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	44.50564	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.89031	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.93720	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.13331	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.29933	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.09710	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	68.26614	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.01328	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.04524	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.61818	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.65990	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.55584	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.59847	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.55895	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.59769	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.99374	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.01801	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.58782	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.61118	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.47010	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.50392	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.77038	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	54.89186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.14430	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.20895	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.25428	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.32120	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.07210	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.11712	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.30954	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.33794	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.16305	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.21255	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.12643	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	66.29243	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.48674	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.55511	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.44984	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.49346	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.32963	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.37513	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	48.24083	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	48.34843	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	38.45278	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	38.53760	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.33333	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	83.52403	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.38718	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.44772	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.57490	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.75922	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.50895	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.67157	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.16401	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	72.32497	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	16.63684	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.67395	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.89820	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.92467	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.57258	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.59811	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.85440	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.89668	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.80903	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.99347	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.75035	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	40.84931	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.54403	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.56963	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.37309	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.40038	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00837	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00838	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.96571	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.02520	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.53237	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.56100	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.48883	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.51238	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.80829	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.83965	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.57377	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.59460	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	75.16042	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	75.30926	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.61825	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.63653	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.36877	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	42.47513	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	104.41227	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	104.68996	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.84176	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	22.89215	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.95807	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.08581	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.45905	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.50270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.44931	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.46515	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.83429	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.86400	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	1.01823	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	1.02050	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.18385	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.20894	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.82535	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.85504	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.05143	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.08169	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.27752	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.30835	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.77984	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	93.00949	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.64829	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.67666	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	102.37264	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	102.65006	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.99692	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.01925	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.23160	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.26557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	69.25007	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	69.40538	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.46180	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.49309	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	4.63083	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.63986	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.78599	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	101.05692	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.86427	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	101.13541	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	101.07955	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	101.35128	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	101.54926	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	101.82225	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	101.79390	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	102.06754	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.62039	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.76032	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.90419	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.04480	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.16219	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	58.30343	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.32318	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	59.46724	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.92244	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.95171	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.14905	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.35172	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.62340	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	87.82813	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.79506	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.86255	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.09108	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.15930	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.85233	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	28.92239	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.16913	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.21223	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	37.87026	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	37.96324	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.65064	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	45.75302	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	75.48997	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	70.18532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.22526	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.23900	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.13439	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	72.27723	100.00	0.00
06/04/2011	Spot Bond	5.7500	5.77	104.16974	104.11	0.00
07/04/2011	Spot Bond	5.7500	5.75	104.18579	104.17	0.00
05/04/2011	Spot Bond	5.7700	5.75	104.11352	104.11	0.00
04/04/2011	Spot Bond	5.7500	5.81	104.10557	104.06	0.00
08/04/2011	Spot Bond	5.7200	5.75	104.21358	104.19	0.00
04/04/2011	Spot Bond	7.6950	7.76	122.30763	122.01	0.00
05/04/2011	Spot Bond	7.7200	7.70	122.22818	122.31	0.00
07/04/2011	Spot Bond	7.7000	7.70	122.41231	122.39	0.00
06/04/2011	Spot Bond	7.7000	7.72	122.38717	122.23	0.00
08/04/2011	Spot Bond	7.6700	7.70	122.56268	122.41	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.76678	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.77289	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	1.22968	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	1.23239	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.56171	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.61904	100.00	0.00
06/04/2011	Spot Bond	8.7100	8.77	118.33495	117.69	0.00
07/04/2011	Spot Bond	8.7000	8.71	118.45674	118.33	0.00
04/04/2011	Spot Bond	8.7950	8.88	117.42873	116.66	0.00
05/04/2011	Spot Bond	8.7700	8.80	117.68959	117.43	0.00
08/04/2011	Spot Bond	8.6100	8.70	119.33604	118.46	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
04/04/2011	Spot Bond	1.2800	1.29	109.80976	109.79	0.00
05/04/2011	Spot Bond	1.2800	1.28	109.81360	109.81	0.00
07/04/2011	Spot Bond	1.3000	1.28	109.78783	109.83	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2011	Spot Bond	1.2800	1.28	109.82508	109.81	0.00
08/04/2011	Spot Bond	1.3000	1.30	109.79171	109.79	0.00
04/04/2011	Spot Bond	2.6200	2.64	132.70034	132.44	0.00
05/04/2011	Spot Bond	2.6200	2.62	132.70983	132.70	0.00
07/04/2011	Spot Bond	2.6200	2.62	132.74780	132.74	0.00
06/04/2011	Spot Bond	2.6200	2.62	132.73830	132.71	0.00
08/04/2011	Spot Bond	2.6300	2.62	132.63129	132.75	0.00
06/04/2011	Spot Bond	7.3300	7.35	107.17419	107.04	0.00
07/04/2011	Spot Bond	7.3150	7.33	107.24452	107.17	0.00
04/04/2011	Spot Bond	7.3150	7.36	107.13874	106.97	0.00
05/04/2011	Spot Bond	7.3500	7.32	107.04497	107.14	0.00
08/04/2011	Spot Bond	7.2900	7.32	107.34759	107.24	0.00
06/04/2011	Spot Bond	2.7000	2.70	113.83124	113.81	0.00
07/04/2011	Spot Bond	2.6900	2.70	114.02148	113.83	0.00
05/04/2011	Spot Bond	2.7000	2.70	113.80607	113.80	0.00
04/04/2011	Spot Bond	2.7000	2.70	113.79769	113.79	0.00
08/04/2011	Spot Bond	2.6900	2.69	114.02985	114.02	0.00
04/04/2011	Spot Bond	8.2750	8.37	100.38367	99.92	0.00
05/04/2011	Spot Bond	8.3000	8.28	100.28314	100.38	0.00
07/04/2011	Spot Bond	8.2150	8.25	100.78910	100.59	0.00
06/04/2011	Spot Bond	8.2500	8.30	100.59491	100.28	0.00
08/04/2011	Spot Bond	8.1800	8.22	100.98354	100.79	0.00
06/04/2011	Spot Bond	8.3850	8.43	100.26881	99.95	0.00
07/04/2011	Spot Bond	8.3600	8.39	100.42936	100.27	0.00
04/04/2011	Spot Bond	8.4150	8.51	100.01295	99.47	0.00
05/04/2011	Spot Bond	8.4300	8.42	99.95305	100.01	0.00
08/04/2011	Spot Bond	8.3200	8.36	100.67309	100.43	0.00
07/04/2011	Spot Bond	100.0000	100.00	55.51826	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	55.65456	100.00	0.00
07/04/2011	Spot Bond	6.9900	7.04	103.04656	102.91	0.00
06/04/2011	Spot Bond	7.0350	7.04	102.91482	102.84	0.00
04/04/2011	Spot Bond	7.0200	7.06	102.87374	102.77	0.00
05/04/2011	Spot Bond	7.0400	7.02	102.84338	102.87	0.00
08/04/2011	Spot Bond	6.9650	6.99	103.12841	103.05	0.00
04/04/2011	Spot Bond	8.5100	8.60	93.94427	93.40	0.00
05/04/2011	Spot Bond	8.5200	8.51	93.90799	93.94	0.00
06/04/2011	Spot Bond	8.4550	8.52	94.34995	93.91	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	8.4450	8.46	94.42969	94.35	0.00
08/04/2011	Spot Bond	8.4100	8.45	94.65517	94.43	0.00
07/04/2011	Spot Bond	8.4750	8.50	88.76228	88.62	0.00
06/04/2011	Spot Bond	8.4950	8.58	88.61943	88.07	0.00
04/04/2011	Spot Bond	8.5700	8.66	88.08038	87.51	0.00
05/04/2011	Spot Bond	8.5750	8.57	88.07013	88.08	0.00
08/04/2011	Spot Bond	8.4300	8.48	89.05923	88.76	0.00
04/04/2011	Spot Bond	8.8600	8.95	74.03684	73.36	0.00
05/04/2011	Spot Bond	8.8400	8.86	74.21180	74.04	0.00
06/04/2011	Spot Bond	8.7900	8.84	74.66034	74.21	0.00
07/04/2011	Spot Bond	8.7800	8.79	74.75747	74.66	0.00
08/04/2011	Spot Bond	8.6650	8.78	75.70023	74.76	0.00
04/04/2011	Spot Bond	2.7200	2.72	98.42615	98.42	0.00
05/04/2011	Spot Bond	2.7200	2.72	98.43342	98.43	0.00
07/04/2011	Spot Bond	2.7100	2.72	98.59648	98.46	0.00
06/04/2011	Spot Bond	2.7200	2.72	98.45522	98.43	0.00
08/04/2011	Spot Bond	2.7100	2.71	98.60373	98.60	0.00
04/04/2011	Spot Bond	2.1500	2.18	102.35865	102.19	0.00
05/04/2011	Spot Bond	2.1500	2.15	102.36470	102.36	0.00
07/04/2011	Spot Bond	2.1500	2.15	102.38889	102.38	0.00
06/04/2011	Spot Bond	2.1500	2.15	102.38284	102.36	0.00
08/04/2011	Spot Bond	2.1500	2.15	102.39494	102.39	0.00
05/04/2011	Spot Bond	2.7200	2.70	100.78626	100.97	0.00
04/04/2011	Spot Bond	2.7000	2.70	100.96560	100.96	0.00
07/04/2011	Spot Bond	2.7300	2.72	100.72318	100.81	0.00
06/04/2011	Spot Bond	2.7200	2.72	100.80884	100.79	0.00
08/04/2011	Spot Bond	2.7000	2.73	101.01049	100.72	0.00
06/04/2011	Spot Bond	8.8500	8.00	83.61710	90.86	0.00
07/04/2011	Spot Bond	8.8400	8.85	83.71737	83.62	0.00
05/04/2011	Spot Bond	8.0000	8.00	90.85578	8.00	0.00
08/04/2011	Spot Bond	8.7400	8.84	84.54949	83.72	0.00
04/04/2011	Spot Bond	8.0000	8.00	90.83641	8.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	70.05758	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	70.19231	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.27309	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	47.37738	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.51539	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	31.58492	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.01026	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	21.05661	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.00684	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.03774	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.33789	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.35849	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.22526	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.23900	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.15018	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.15933	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.76678	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.77289	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	1.84452	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	1.84859	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	1.22968	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	1.23239	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.04024	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	57.16746	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	38.02683	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	38.11164	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.35122	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.40776	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.90081	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.93851	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.26721	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.29234	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.51147	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.52822	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.00765	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.01882	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.33843	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	3.34588	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.22562	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.23059	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	1.48375	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	1.48706	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.98917	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.99137	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.65944	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.66091	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.43963	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.44061	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.29309	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.29374	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.19539	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.19583	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.13026	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.13055	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.08684	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.08703	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.05789	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.05802	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.03860	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.03868	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.02573	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.02579	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01715	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.01719	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01144	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.01146	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00762	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00764	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00508	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00509	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00339	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00340	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00226	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00226	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00151	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00151	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00101	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	0.00100	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00045	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00045	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00020	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00020	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.24816	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.29489	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.33625	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	85.59485	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.20263	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	95.44426	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.72194	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.79982	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.90651	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.95047	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.46293	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	45.56488	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.51905	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.59315	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.95901	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	69.11366	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.39406	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.35738	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.45028	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	26.50896	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	8.77189	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.75248	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.03774	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.06871	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.33032	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	2.76678	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.77289	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.12686	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	25.18260	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.72559	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	82.96961	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.19502	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	17.23818	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.17090	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.19595	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.99778	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.97094	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.51180	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	65.65791	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	29.74084	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.67538	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.39523	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.42976	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.43837	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.47524	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.27016	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.29510	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.28929	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.53061	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01092	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.01095	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.67068	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	83.85579	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	24.37422	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.31967	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.11272	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.13988	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	27.00677	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.94667	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	75.19753	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	75.36524	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	48.11663	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	48.00955	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.27651	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.29697	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.20787	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.17421	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.24323	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.26374	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	19.45432	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.41079	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.96062	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	16.99805	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.83033	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	94.07216	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.76426	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	31.84311	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.33787	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	61.49186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.42375	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	35.51168	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.75871	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.77797	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	55.56959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	55.44593	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.49637	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	20.54208	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	13.37917	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.34923	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.16191	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.18653	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.38982	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.35538	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.67445	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	10.69839	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2011	Spot Bond	100.0000	100.00	12.45450	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.42664	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.01307	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	96.34878	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.68677	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	84.88372	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.76704	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.74114	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	38.72140	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	38.80823	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.44799	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.42280	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.21192	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	30.28776	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.65935	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.66848	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	18.24199	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.20117	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.26714	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.26774	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	15.41565	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.38117	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.81085	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.83957	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.33071	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.30313	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.23370	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.26113	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	12.23020	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.20284	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.47756	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	14.50950	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	11.83320	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.80686	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.26898	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	3.27631	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	9.03570	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2011	Spot Bond	100.0000	100.00	9.01570	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.35521	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	7.37170	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.56669	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.56098	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.25609	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	5.26788	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	3.26898	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.26167	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.10445	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	0.10468	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.38637	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	2.39090	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.12813	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	6.14021	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.54295	100.00	0.00
08/04/2011	Spot Bond	100.0000	100.00	4.55190	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.01574	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.01588	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.01578	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.93316	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.87485	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.16682	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	97.21119	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.45606	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	98.19811	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	73.04528	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	73.18495	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	73.60716	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.09821	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.22874	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.13072	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.56069	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.63247	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.84888	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	40.27014	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	40.66274	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	40.36794	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.41923	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.47368	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.63781	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.44067	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.64969	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.49273	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.41125	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.43224	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.49549	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.76579	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	98.14324	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.10652	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.37202	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.45238	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	32.69467	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	72.27723	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	72.85429	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	72.42063	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.99498	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.05773	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.24693	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.58593	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.60999	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.68254	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.11807	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.23133	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.57284	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.54168	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.62777	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.56313	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.49710	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.50797	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.54070	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.56613	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.02028	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.67924	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	18.89277	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.93866	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.07696	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.04475	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.81053	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.23490	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.57851	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.75569	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.62263	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	92.60302	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	92.83166	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	93.52444	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	68.09072	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	68.77703	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	68.26165	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.97733	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	3.98489	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.00766	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.80340	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.61276	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.00434	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.16047	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.17067	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.20140	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.25278	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.82069	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.39424	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.31962	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.33827	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.39450	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.30379	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.27493	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.54445	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.56088	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.56987	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.59694	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.70854	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.93955	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.28506	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.31732	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.41458	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.62873	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	36.66746	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.70725	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.82589	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.85218	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.93144	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.20058	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.46467	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.26635	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.68483	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.73121	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.87105	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	49.62737	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	50.12199	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	49.75056	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.11410	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.31995	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.16537	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.01574	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.01588	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.01578	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.21211	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.23458	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.30215	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.64067	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.88626	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.70183	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.12586	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.21946	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.50165	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.40088	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.48278	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	8.42128	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.98168	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.02534	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.15698	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.26133	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.39500	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.29463	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.50367	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	30.58024	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	30.81113	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.18478	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	80.09604	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	80.32358	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	81.01404	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.07477	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	59.65070	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.21823	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.94545	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.98798	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.11625	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.89140	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.00992	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.92092	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.63170	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.65267	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.71585	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.47839	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.66854	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.52577	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.26081	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.32944	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.53633	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.30414	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.58007	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.37287	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	9.13923	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.16191	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.14602	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.79527	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.97671	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.84050	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.62111	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.62990	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.65635	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.70127	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.80560	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.72725	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.83854	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.89588	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.06875	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.82540	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.38914	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.96582	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.02760	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.06653	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.18386	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.32054	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.13852	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.52361	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.23117	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.34669	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.69461	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.75683	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.87863	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.78718	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.45320	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.67011	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.32714	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.16047	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.20140	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.17067	100.00	0.00
11/04/2011	Spot Bond	8.8000	8.80	100.56931	8.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	8.8000	8.80	100.59310	8.80	0.00
13/04/2011	Spot Bond	8.8000	8.80	100.66451	8.80	0.00
11/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	93.83033	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.13724	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.16208	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.23694	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.55680	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.87132	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.63513	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.71911	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.85927	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.28181	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.00215	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.09955	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.02642	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	67.06519	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	67.23355	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.74116	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.23117	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.69461	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.34669	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.12346	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.34653	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.18478	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.98676	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.01589	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.10365	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.62111	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.65635	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.62990	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.94738	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.96733	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	9.02746	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.11898	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.35412	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.17755	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.90137	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.95887	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.13221	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.21700	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.37510	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.25638	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.12745	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	30.20309	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	30.43112	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.84427	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.00399	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.88407	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.68677	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.94199	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.17324	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.99958	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.05714	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.25914	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.87077	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	99.98805	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	101.45846	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	100.35163	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.35020	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.40643	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.57586	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	62.55542	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	63.16528	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	62.70733	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	80.09604	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	80.32358	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	81.01404	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	7.77201	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.84778	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.79088	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.20170	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.35534	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	61.81857	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.21738	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.05857	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.42622	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.30493	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.36595	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.54991	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.97599	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.02692	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.18048	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.33378	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.40527	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.35159	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.82397	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.84587	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.91191	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.27294	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.24372	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.51351	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.73390	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.78424	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.93603	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.03280	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.25884	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.33625	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.52128	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.82301	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.74042	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.86998	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	23.09792	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.92675	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	46.84671	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	46.96301	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	47.31362	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.86878	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.07447	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.92001	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.04807	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.39210	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.43883	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.49250	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.72834	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.55127	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.33393	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.38331	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.53216	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.97844	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.92058	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.21222	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	40.45978	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	40.55803	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	40.85423	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.11670	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.22508	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.14370	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.67634	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.78974	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.13160	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	35.45619	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	35.72655	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	35.52359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.49289	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.69834	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.32057	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.75241	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.96402	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	27.80516	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.64858	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.70543	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.87686	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.83460	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	66.49076	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.99803	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.68701	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.76397	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.99593	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	62.24606	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	62.87347	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	62.40233	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.16010	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.21148	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.36639	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.29820	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.52534	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.35478	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	73.69273	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	73.83499	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	74.26510	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	42.49800	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	42.92637	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	42.60470	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.89280	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.23164	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.26269	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.73560	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.89524	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.77538	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	66.56708	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.73419	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.23804	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.91333	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	62.53738	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	62.06875	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	9.80804	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.83186	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.90367	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00351	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00354	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00352	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.00488	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.05199	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.19394	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.09142	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.28729	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.14021	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.46541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.50423	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.62129	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.47713	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.93040	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.59003	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.07204	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.09896	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.12009	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.45975	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.73720	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.52885	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.36006	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.40615	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.54512	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.27862	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.41538	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.31270	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	33.53604	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.61929	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	37.97848	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.26564	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.38522	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.29543	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.85693	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	27.92457	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.12850	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.68677	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.94772	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.98797	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.10926	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.80100	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.04819	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.86257	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.47767	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.52155	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.65384	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.68931	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.92808	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.74878	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00156	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00156	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00157	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.86468	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.26627	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.96474	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.10943	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.16098	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.31629	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	99.78261	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	101.25000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	100.14545	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.58297	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.60852	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.68551	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.99964	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.10807	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.02665	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.74176	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.76299	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	8.82699	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	56.46162	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	56.89214	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	56.56895	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.65415	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.70431	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.85550	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.33156	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.55665	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.38762	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	46.09115	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	46.20557	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.55053	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.10174	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.27412	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.14468	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.74987	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.78400	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.88692	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.61367	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	62.24178	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.77010	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.44498	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.55779	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.89791	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	66.22259	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	66.72761	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.37028	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.48178	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.52065	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.63782	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	63.62081	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	64.26208	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	63.78052	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	43.57455	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	43.68037	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	43.99936	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	10.80658	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.90278	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.83055	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.82228	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.83375	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.86832	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.55847	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.56095	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.55909	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	64.07019	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	64.23104	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	64.71598	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.48009	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	86.28842	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.68075	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.66329	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.75961	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	40.04996	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.07216	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.35038	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	107.07486	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	107.36426	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	108.24190	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.09023	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.46294	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.42977	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.71372	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.75819	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.89226	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	108.19845	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	109.32846	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	108.47875	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	72.42063	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	72.56461	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	73.00000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.48643	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	27.75735	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.55391	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.11835	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.18663	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.39247	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	62.41244	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	63.04151	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	62.56911	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.80141	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.83185	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.92360	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.71279	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.79774	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.73395	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	33.81570	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.90059	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	34.15654	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.16010	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.36639	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.21148	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.79805	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.85142	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.01225	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.81686	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	40.20504	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.91356	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	35.45619	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	35.52359	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	35.72655	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.74543	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	40.13291	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.84195	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.16010	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.21148	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.36639	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.74725	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.82745	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	9.76724	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.24991	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.30637	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.47658	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.08109	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.16963	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.10315	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.41793	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.43009	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.46673	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.32776	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.46347	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.36158	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.91539	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.97477	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.15369	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.83641	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.94121	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.86253	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.86998	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.92675	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.09792	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.55353	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.37179	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.75667	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.45692	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.26287	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.37556	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.20719	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.27739	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.22469	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.59597	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.64654	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.79898	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.87998	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.95680	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.89912	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	89.75386	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.05009	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	90.95059	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.69632	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.92722	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.75387	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	72.70916	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	72.85429	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	73.29317	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	52.42999	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	52.89417	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	52.54566	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	33.78278	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.85854	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	34.08686	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	67.68806	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	68.29731	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	67.83986	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.42417	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.47377	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.62329	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.91156	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.06293	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.94927	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.47486	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.57646	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.50018	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.02819	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.08851	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.27038	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.00073	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.44925	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.11244	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.53014	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	11.55599	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.63392	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.78160	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.92365	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.81699	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.74682	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.93070	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.48729	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.83632	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.03945	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.88691	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.38823	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.40480	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.45474	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.65850	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	32.98768	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.74048	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.87046	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.94058	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.15192	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.68075	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	86.49289	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.88235	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.39545	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.40000	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.41371	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.62130	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.72716	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.64767	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.67411	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.78626	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.12440	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.08159	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	60.88968	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.03754	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	61.48330	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.05357	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.10745	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.06699	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.73390	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.78424	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.93603	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.50364	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.68007	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.54759	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.26799	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.45942	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.31568	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.32525	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.56596	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.29663	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.18784	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.29935	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.21561	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.40715	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.45185	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.58660	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	62.02949	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	62.65472	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	62.18521	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.65624	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.71311	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.88460	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.85403	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.89253	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.86363	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.35191	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.47614	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	65.85022	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	21.59261	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.78588	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.64076	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.32328	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.34643	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.41620	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	43.05660	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	43.49059	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	43.16469	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.19770	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.39134	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.97754	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.12607	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.29822	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.16897	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.36240	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.38871	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.46804	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.45320	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.32714	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.67011	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.63023	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.67843	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.82372	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.01408	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.14526	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.04676	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.76549	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.80506	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.92439	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.73040	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.79697	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.74700	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.34747	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.41630	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.62383	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.21700	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	16.37510	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.25638	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.51327	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.60923	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.89849	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.41364	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	3.44420	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	3.42125	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.71290	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.75737	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.89144	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.30715	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	65.96541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.47110	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.97318	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	60.11881	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	60.55787	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.27008	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.35070	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.29016	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.39007	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.44201	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.59860	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.55353	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.75667	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.37179	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	71.53737	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	72.17771	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	71.69693	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.97507	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.01031	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.11650	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.85513	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.94239	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	9.87688	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.37591	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.45468	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.69216	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.50778	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.72982	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.56304	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.02439	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.96093	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.14856	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.00768	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.04475	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.23490	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.81053	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	81.65548	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.39278	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.83857	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.79022	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.82941	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.94759	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.74614	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.94840	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.79652	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.93338	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.98845	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.15446	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.06072	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.22223	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	65.70917	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.03245	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.19047	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.07180	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	27.50103	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.56170	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.74450	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.99336	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.63179	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.02065	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.50030	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.52093	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.58316	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.98368	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.35488	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.32284	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.35423	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.37497	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.75000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37075	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.56935	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42022	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.43542	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.63321	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.23206	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	41.14518	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	41.55073	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	41.24619	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.21155	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.24221	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.33464	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.31639	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	30.62196	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	30.39250	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	37.93692	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.03007	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.31086	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.43769	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.51995	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.45818	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00535	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	0.00536	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00540	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	94.16154	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	95.49716	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.49193	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.54886	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.60553	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.77630	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.94789	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.10337	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.98662	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.46070	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.70182	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.43369	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	46.40204	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	37.48957	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	46.51722	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.04979	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.10765	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.28212	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.93367	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.39148	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	46.04769	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.57041	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.95619	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.66650	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.20185	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.31730	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.66505	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.64235	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.78237	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.67724	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.98265	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.05060	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	28.25545	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.47179	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.73960	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.53850	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00351	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00352	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00354	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.55847	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.56095	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.55909	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.64539	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.80835	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	66.29967	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00351	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00354	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00352	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.16129	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.21943	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.39475	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.34653	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.57072	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	112.34660	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	112.65273	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	112.96052	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.66929	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.93486	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.73545	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.46814	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.49163	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.65000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.68677	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.53687	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.69911	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	60.18848	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	30.94388	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.25577	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.02155	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.00795	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.16933	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	65.65587	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	99.98805	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	101.45846	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	100.35163	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.05208	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	95.30026	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.20609	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.41283	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.25759	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.91222	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.93460	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.00204	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.04771	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.61871	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.49691	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.70934	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.75963	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.91124	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	90.12346	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.34653	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.75496	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.78873	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.89054	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.72876	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.87851	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.76607	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.17172	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.31748	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	9.39997	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.33803	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.51327	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.60923	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.89849	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.79688	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.36035	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.93724	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.64539	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.80835	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	66.29967	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.92330	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.23498	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.00093	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.69834	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.90476	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.52998	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.20184	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.33491	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.23498	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	97.01502	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.26635	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	98.02824	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.30315	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.33728	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.31166	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.03438	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.10246	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.30769	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	68.63173	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	68.47816	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	69.09451	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.62003	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.83263	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.67300	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.70972	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.80615	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	40.09685	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.40715	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.58660	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.45185	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.84629	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.91466	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.12077	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.30414	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.58007	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.37287	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.03822	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.04590	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.06901	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	46.44384	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	37.52335	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	46.55914	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	92.19734	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	92.41791	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	93.08600	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.50752	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.73437	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.56401	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.20379	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.28464	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	32.52838	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.10263	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.11669	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.12523	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.70854	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.40506	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	77.65957	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	78.32618	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	77.82516	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.20586	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.22874	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.29772	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	7.3500	7.35	100.47613	7.35	0.00
13/04/2011	Spot Bond	7.3500	7.35	100.55571	7.35	0.00
12/04/2011	Spot Bond	7.3500	7.35	100.49601	7.35	0.00
11/04/2011	Spot Bond	100.0000	100.00	77.65957	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	77.82516	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	78.32618	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.05865	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.09093	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.06669	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.49289	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.69834	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.32057	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	75.41322	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	76.04167	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	75.56936	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.70854	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.93955	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.61328	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.99947	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.70948	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.75926	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.77810	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.83491	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.64813	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.78120	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.68128	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.43049	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.66290	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.36714	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.11249	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.42609	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.19060	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	83.10186	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.28735	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.84884	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.46902	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	11.58334	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.49750	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.82228	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.83375	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.86832	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	80.04386	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	80.75221	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	80.21978	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	67.55098	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	67.71867	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	68.22424	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.29820	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.52534	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.35478	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.84688	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.92933	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	33.17795	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.76022	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.03087	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.82764	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.68598	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.71616	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.80714	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.30414	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.58007	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.37287	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.55832	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.61929	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.80309	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.43446	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.55839	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.46533	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.21790	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.26912	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.42346	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	90.57072	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.04884	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	61.58540	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.18254	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37818	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42766	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.57685	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	34.52544	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	34.83620	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	34.60287	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.43760	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.46053	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.52961	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	64.19145	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	64.33461	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	64.76604	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.23508	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	44.68094	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.34612	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.46012	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.54070	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	37.23893	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	79.17570	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	79.86871	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	79.34783	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.21903	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.33333	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.24754	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	10.88061	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.90501	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.97854	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.58974	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.83033	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.17417	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.19469	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.25656	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.80744	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.08828	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.87739	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.67263	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.90859	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.62362	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	79.89800	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	80.82168	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	80.12693	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.77158	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.81619	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.95071	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.91599	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.67433	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.72697	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.88564	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.53268	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.81493	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.60300	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	69.65649	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	69.78967	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	70.19231	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.13935	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	96.03900	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	95.36268	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.55532	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	16.59688	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.72218	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.80779	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	89.02439	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.56545	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.57790	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.61538	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.95954	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.06639	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.98616	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.82585	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.84485	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.90214	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.24539	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.62799	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.34069	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.40691	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.43053	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.50172	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.68493	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.07119	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.78066	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.11217	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.32057	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	94.70923	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	95.67319	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.94839	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.19827	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.24395	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.38170	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.47484	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.21786	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.65935	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.59223	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	89.24205	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.11545	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.35580	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.17531	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.33061	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.57135	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.30206	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.06137	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.01483	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.29797	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.81698	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.07447	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.17172	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.54886	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.60553	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.77630	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	55.01362	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	55.50335	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.13564	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.16203	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.36899	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.99571	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.47965	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.59279	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.50783	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.74131	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.76011	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.81678	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.10889	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.26289	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.14725	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.01453	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.01457	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.01470	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	39.43070	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.77979	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.51769	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.15863	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.18545	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.26627	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.27452	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.43632	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.31484	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.56316	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.58717	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.65955	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.44014	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.57912	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.47477	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.85403	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.86363	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.89253	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	47.94119	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	48.37032	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	48.04812	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	67.59259	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	67.71800	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	68.09701	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.32533	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.52349	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.37469	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.95544	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.22798	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.02333	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.85693	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.92457	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.12850	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.93950	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	12.05984	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.96948	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	90.57072	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.83738	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.96253	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.86856	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	79.07076	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	79.23448	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	79.72968	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	47.81363	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	48.24162	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	47.92027	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	33.09921	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.17343	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	33.39712	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.17972	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.39596	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.23359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	63.58209	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	63.74171	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	64.22296	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.68948	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.94121	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.99924	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.32123	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.37739	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.54664	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.24571	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	44.69168	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.35679	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	52.07578	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	52.19193	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	48.79910	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	43.33330	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	43.72334	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	43.43048	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.83716	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.86107	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.93310	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.42909	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.56795	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.46368	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.10839	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.13317	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.20782	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.48499	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.56896	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.50592	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.63803	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.66372	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.74108	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.71499	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.78405	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.73220	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	101.29963	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	101.67343	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.22572	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	100.43268	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	101.48434	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	100.69355	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.50329	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.51375	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.54525	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.66392	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.76788	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.68982	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	65.23073	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.39267	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	65.88088	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.89336	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.99141	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.91779	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	101.49816	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	101.87269	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.20540	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	35.36344	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	35.67999	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	35.44232	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.40859	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.43444	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.51234	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.28778	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	59.86578	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.43176	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.06981	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.21326	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	59.64570	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.31508	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.39754	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.33562	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	81.84978	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.57896	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.03086	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	40.24845	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	40.34619	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	40.64084	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	67.79670	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	81.83960	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.30000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.97199	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	87.17332	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.78292	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.36734	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.49666	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.39956	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.22385	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.24625	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.31378	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.11059	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.67711	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.25170	100.00	0.00
11/04/2011	Spot Bond	6.3200	6.32	100.40979	6.32	0.00
12/04/2011	Spot Bond	6.3200	6.32	100.42690	6.32	0.00
13/04/2011	Spot Bond	6.3200	6.32	100.47825	6.32	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.96540	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.53050	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.10616	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	36.77145	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	36.85346	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	37.10059	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.17172	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	53.39229	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	53.51203	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	53.87287	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.54043	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.67692	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.57442	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.89011	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.99303	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.30316	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.35798	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.56064	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	89.17422	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.59992	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.72708	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.63157	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.68435	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	95.92002	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	96.63407	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.50613	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.89127	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.60206	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.04648	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.83174	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.91171	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.32328	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.41620	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.34643	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.47767	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.52155	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.65384	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.25919	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	57.81741	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.39824	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.69413	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.72529	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.81925	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.84081	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	62.46413	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.99605	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.48643	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.55391	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.75735	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	68.77028	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.16173	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.62000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.05566	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.08091	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.15701	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	16.54835	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.69648	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.58525	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	42.89843	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	42.99463	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	43.28454	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	66.56708	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.23804	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.73419	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.86877	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.98391	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.33109	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.36266	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.61830	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.42633	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.59223	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.80779	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.46078	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	81.64066	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.33994	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.81437	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.34402	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.37583	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.47171	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.74049	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.82663	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.76194	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.20877	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.26028	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.41553	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.77752	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.97033	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.82557	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.85402	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.88558	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.98072	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.45097	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	14.57962	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.48303	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.68304	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.70674	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.77815	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.99064	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.17405	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.03632	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.21090	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.24866	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.29000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.33459	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.44509	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.36212	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.27537	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.30032	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.37554	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.20580	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.27843	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.22388	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.81551	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.84178	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.92096	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.18077	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.29747	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.20985	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	76.84211	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	77.00422	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	77.49469	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.06517	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.22179	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.10418	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.30853	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.34085	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.43828	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.19816	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.30642	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	14.22516	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.07204	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.09896	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.12009	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.08642	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.24857	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.12681	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.11835	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.18663	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.39247	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.85737	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.68426	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.06264	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.93755	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.01020	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	33.22916	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.30510	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.44060	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.33885	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.24855	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.45145	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.06587	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.13708	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.91458	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.33013	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.30208	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.40143	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	44.70084	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.30484	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.38856	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.32569	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.30952	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.34588	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.45550	100.00	0.00
11/04/2011	Spot Bond	5.9300	5.93	100.38464	5.93	0.00
13/04/2011	Spot Bond	5.9300	5.93	100.44888	5.93	0.00
12/04/2011	Spot Bond	5.9300	5.93	100.40069	5.93	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	38.44910	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.54350	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.82809	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.45504	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.51922	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.54061	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.60510	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.76548	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.57447	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.96632	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.00209	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.16345	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	65.64996	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.20050	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.03454	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.40754	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.33403	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.51578	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.06589	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.56969	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	32.90172	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.65238	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.69941	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.74831	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.89575	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.57919	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.33333	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.76644	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.27652	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.50855	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.21162	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	73.33372	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	73.89674	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	73.47366	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.65952	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	13.76943	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.68691	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.76263	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.81548	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.97480	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.34349	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.37708	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.35187	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	70.59961	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	70.73643	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	71.15010	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00774	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00780	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00775	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.72554	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.74719	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.05000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	66.56708	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.23804	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.73419	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.30774	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.37680	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.58492	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.49710	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.54070	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.50797	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.06451	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.08854	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.16106	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	89.45959	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	90.64842	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	89.75386	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.58061	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.60630	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.68376	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.90766	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.91583	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	0.90970	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.92382	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.95013	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.02938	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.03785	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.26837	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.09528	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	39.51327	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	39.60923	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.89849	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.15770	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.89125	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.33987	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.93027	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.95254	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.01965	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.68792	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.80187	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.71630	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.65548	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.69350	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.80811	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	68.20792	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	68.89541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	68.37915	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.98686	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.25616	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.07419	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00083	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00083	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00083	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	47.96727	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	48.08635	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	48.44535	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.81994	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.76049	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.05333	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	58.20185	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.31730	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.66505	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.53266	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.74258	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.58495	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.35901	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.61382	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.38626	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.26456	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.35696	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.28759	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	35.30040	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	35.37913	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	35.61638	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.13685	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.28129	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.17284	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	54.52995	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	54.63360	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	54.94575	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.76333	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.47190	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.84467	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.91599	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.10258	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.20108	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.12711	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.74221	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.56964	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.94762	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	54.98029	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.08479	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	55.39951	100.00	0.00
11/04/2011	Spot Bond	15.6790	15.68	99.48008	83.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	15.6790	15.68	99.71048	83.34	0.00
12/04/2011	Spot Bond	15.6790	15.68	99.53759	83.34	0.00
11/04/2011	Spot Bond	100.0000	100.00	33.23070	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	33.50412	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.29884	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.54886	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.60553	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.77630	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.31590	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.45376	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.35025	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.31590	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.35025	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.45376	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.94549	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.22773	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.96770	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.27926	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.31393	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.41847	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.85184	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.03156	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.57543	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	46.48276	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.89883	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	46.58642	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.34349	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.35187	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.37708	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.03157	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.03185	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.03164	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.29013	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.55912	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	27.35713	100.00	0.00
11/04/2011	Spot Bond	6.0200	6.02	100.39045	6.02	0.00
12/04/2011	Spot Bond	6.0200	6.02	100.40675	6.02	0.00
13/04/2011	Spot Bond	6.0200	6.02	100.45567	6.02	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.18424	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.23900	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.19789	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.84795	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.91898	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	32.13302	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	63.78941	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	64.43237	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	63.94955	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.40349	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.49778	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.78203	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.36757	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.51408	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.40408	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.43007	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.45970	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.54897	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.54886	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.77630	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.60553	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	66.68470	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.85024	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.34933	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.08159	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.16430	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.21994	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.38770	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00840	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00846	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00841	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	81.26400	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.44300	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	81.98474	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.89894	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.12823	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.95607	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.26181	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.28246	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.23921	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.55786	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.78522	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.61448	100.00	0.00
11/04/2011	Spot Bond	5.9500	5.95	100.38593	5.95	0.00
12/04/2011	Spot Bond	5.9500	5.95	100.40204	5.95	0.00
13/04/2011	Spot Bond	5.9500	5.95	100.45040	5.95	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.94346	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.09890	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.98217	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.43979	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.57928	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	57.99977	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.23441	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.32481	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.25694	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	68.35206	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	68.48030	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	68.86792	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.26456	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.35696	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.28759	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	69.39163	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	69.52381	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	69.92337	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.21623	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.32462	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.24326	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.70586	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	27.76731	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.95250	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.87051	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.95991	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.89277	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.59352	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.82634	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.53180	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	97.05234	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	98.01563	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.29138	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.22382	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.28212	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.45790	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.86242	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.93907	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.88151	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	41.15228	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	41.25222	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	41.55348	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.35038	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.58974	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.96320	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.98793	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.05000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.67745	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	100.07713	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	99.02368	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.60920	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.67600	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.87740	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	95.54974	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.80519	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	77.49469	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	77.65957	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	78.15846	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.47839	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.66854	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.52577	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.14898	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.20960	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.39239	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.31706	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.08708	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.50826	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.39050	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.44520	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.61004	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.88113	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.06804	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.92769	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.02678	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.05151	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.12603	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.09135	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.19118	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.11623	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	37.33036	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	37.42201	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	37.69832	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.36888	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.49916	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.40135	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	71.15010	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	71.28906	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	71.70923	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.90869	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.05189	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.94437	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.37303	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.42920	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	22.59854	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	11.01744	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.16863	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.05505	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.49164	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.62611	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.52514	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.89336	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.91779	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.99141	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.09250	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.51920	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.13493	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.05683	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.12740	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.34012	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.08159	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.39330	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.60486	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.24545	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.40526	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.50671	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.43053	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	60.23571	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	60.38199	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	60.82296	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.92555	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.98581	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.94057	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.98223	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.01482	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.11308	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.85693	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	28.12850	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.92457	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.05399	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.07355	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.13251	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.15231	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.20096	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.16444	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.89254	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.92539	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.02439	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.13757	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.87094	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.31969	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	90.12346	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.89599	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.98219	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.16502	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.69442	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.76065	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.96021	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	94.80519	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	95.05208	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	101.32439	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	101.59824	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	102.42874	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.60101	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	60.18207	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.74575	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.44234	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.50550	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.69592	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.28445	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.37497	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	9.30700	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.82540	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.96582	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.38914	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.95455	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.71560	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.14351	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	32.76333	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.84467	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.47190	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.33333	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	47.38748	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	47.50644	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	47.86512	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.29410	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	3.32359	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	3.30145	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.56779	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.59598	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.68091	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.93396	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	86.71875	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.12882	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.56176	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.77015	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.40121	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.42355	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.47236	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.43571	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	63.05939	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	63.21768	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	63.69498	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.21377	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.31359	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.23864	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	92.94466	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.26080	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.22225	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.72347	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.12603	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.82377	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.39302	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.42413	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.51793	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.01750	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.84980	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.04236	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.90067	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.97573	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	30.20205	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.47777	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.29342	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.68026	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	33.88590	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	33.92746	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	34.05248	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.70854	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.93955	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.72913	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.75762	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.84349	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.47713	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.93040	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.59003	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00965	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00966	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00972	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.28122	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	86.32760	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.54042	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	69.02980	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	69.20116	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	69.71780	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.05434	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	61.59095	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.18805	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.60260	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.70597	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.62835	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	62.46905	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	62.62586	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	63.09870	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.88372	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.29293	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.32841	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.43539	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.24482	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.17960	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.47677	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.42449	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	82.66550	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.39705	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.16851	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.20541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.17770	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	89.02439	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.55675	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.70495	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.59368	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	73.58871	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	73.73737	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	74.18699	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.44162	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.54341	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.46697	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.21641	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.23393	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.28677	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.37550	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.45047	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.39418	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.74614	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.79652	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.94840	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.93955	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	92.17172	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.32000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.38037	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.56239	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.40506	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.70854	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.23017	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.28614	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.45477	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.05278	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.29251	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.11249	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.49619	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.55518	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.73303	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	36.31220	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	36.63722	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	36.39318	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00074	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00074	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00075	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	12.30087	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.41098	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.32831	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	53.53781	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	53.63958	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	53.94604	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.85712	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.08751	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.91450	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	23.10745	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	23.16545	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.34035	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.35907	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.60459	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.42022	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.70388	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	30.78095	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.01335	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.15847	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.24776	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.18072	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.91644	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.97232	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.14071	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.82646	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.97543	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.86359	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.12619	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.12643	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.12716	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	55.09864	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	55.64173	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.23391	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	92.86649	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.09523	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	93.78824	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.24483	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	16.40674	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.28515	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	81.68953	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.86987	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.41566	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.38318	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	86.42128	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.64036	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.68677	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.46437	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.73111	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.53080	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.16809	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.37081	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.98466	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.17770	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.21469	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.18692	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.50783	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.56007	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	21.71751	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00351	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00354	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00352	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00351	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00352	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00354	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.26596	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.40112	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.29964	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.20341	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.23509	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.33055	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.67366	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.76974	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	10.69760	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.00000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.01775	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.07121	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	54.93445	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	55.42891	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.05766	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.56766	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.37293	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.76758	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.87087	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.20963	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.24045	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	86.88179	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	87.96781	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.15077	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.67389	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.74838	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.97298	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.91599	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.33333	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.91599	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.57073	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.58687	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.63550	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.38408	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.46673	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.40466	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.35639	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.43009	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.65229	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	11.37910	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.49005	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.40674	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.32749	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.46032	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.36058	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00351	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00352	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00354	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	40.71844	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	41.11541	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	40.81733	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.81910	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.88908	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.10006	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.90646	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.06500	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.94596	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	51.00641	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	51.12079	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	51.46551	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.08261	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.18181	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.10733	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.45900	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.49108	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.58772	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.05347	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	59.62918	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.19687	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.24371	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.38273	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	57.80179	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	94.14027	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	95.00000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.35374	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.30576	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	13.33511	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.42356	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.29799	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.56169	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.36370	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.44002	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.47125	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.56541	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.46595	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.46301	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	96.71330	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.91599	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.84426	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.96370	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.87404	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.92602	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	99.18635	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.97563	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	44.61737	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	45.06709	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	44.72938	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.98422	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.03134	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.83904	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	66.46577	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.13570	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.63262	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	68.43561	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	81.51000	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	82.05099	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.07727	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.20617	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.10938	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.70172	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.74365	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	16.87006	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.64120	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.81320	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.68405	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.63650	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.67541	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.79265	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.04233	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.14023	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.06672	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.63459	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.65805	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.72874	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.53782	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.67427	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.57181	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	55.01362	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.13564	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	55.50335	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.27374	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.53434	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.33867	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.38828	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.45552	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.65824	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.16223	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.34371	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.20745	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.36640	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.39494	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.48097	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.18478	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.26218	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.31193	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.46190	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	66.45885	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	67.12871	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	66.62568	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.62363	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	30.69231	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	30.89927	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.53718	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.71302	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.58100	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.42074	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.46647	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.60434	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	48.45625	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	48.89000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	48.56433	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.62262	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.70783	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.96456	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	83.71560	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.90805	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	92.17172	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.50842	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.85843	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.66157	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	82.94436	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.13034	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.69329	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.83460	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	66.49076	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.99803	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	72.48627	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	72.64794	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	73.13511	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.71114	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	16.86073	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.74841	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.95120	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.97780	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.05796	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.62370	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.72661	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.64935	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.93906	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.98154	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.10953	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	83.17872	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	83.92808	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.36480	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	40.94851	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	41.04795	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	41.34772	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.59530	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.69860	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.62103	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.42774	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.45515	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.53777	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00840	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00846	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00841	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.08484	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.14463	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.32489	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.58970	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.70522	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.61847	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.53600	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.55968	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.63104	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.87107	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.99738	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	15.90256	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.61547	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.63639	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.69946	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	75.45868	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	75.60870	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	76.06235	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.65485	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.72847	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.67320	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	42.58176	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	42.68865	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	43.01095	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	104.96913	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	106.10087	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	105.24980	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	22.94265	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	22.99327	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	23.14578	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.21383	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	57.72881	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.34214	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.54643	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.59027	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.72237	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.48102	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.54490	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.49694	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.89379	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.92364	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.01367	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.07216	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.35038	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	1.02278	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	1.02506	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	1.03193	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.23408	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.33519	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.25926	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.88480	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.91463	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.00459	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.11202	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.23410	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.14242	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.33924	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.37022	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.46361	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	93.24029	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	94.17503	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	93.47224	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.70509	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.73358	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.81944	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	102.92901	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	103.49146	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	103.20946	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.04164	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.06408	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.06782	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.29961	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.43657	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.33374	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	69.56102	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	69.71703	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	70.18713	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.52445	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.65069	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.55588	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.64890	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	4.68525	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.65796	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	101.32931	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	101.60317	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	102.43371	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	101.40802	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	102.51328	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	101.68209	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	101.62446	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	101.89912	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	102.73208	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	102.09669	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	103.20946	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	102.37264	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	102.34265	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	102.61926	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	103.45810	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.90058	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.46506	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.04119	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.18576	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.32706	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	58.75302	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	58.44502	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	59.01480	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	58.58695	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	59.61166	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	59.75641	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	60.19281	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.98106	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.09915	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.01047	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	87.55533	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	87.75990	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.37939	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	88.03382	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	88.86629	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	88.24047	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.93021	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.99804	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.20251	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.22769	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	28.50288	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	28.29624	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	28.99263	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.06304	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.27528	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.25544	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.42936	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.29875	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.05644	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.14988	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.43156	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.85564	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.26837	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.95847	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	70.32756	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	70.45636	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	70.84563	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.25276	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.30812	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.26655	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00068	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	72.42063	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	73.00000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	72.56461	100.00	0.00
11/04/2011	Spot Bond	5.7900	5.72	104.20238	104.21	0.00
12/04/2011	Spot Bond	5.8250	5.79	104.20507	104.20	0.00
13/04/2011	Spot Bond	5.8400	5.83	104.24824	104.21	0.00
11/04/2011	Spot Bond	7.7400	7.67	122.29594	122.56	0.00
13/04/2011	Spot Bond	7.7900	7.78	122.18950	122.18	0.00
12/04/2011	Spot Bond	7.7750	7.74	122.17569	122.30	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	2.77900	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.80361	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.78513	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	1.23511	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	1.23784	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	1.24605	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.67648	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.90759	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.73407	100.00	0.00
11/04/2011	Spot Bond	8.6800	8.61	118.70060	119.34	0.00
12/04/2011	Spot Bond	8.7700	8.68	117.88401	118.70	0.00
13/04/2011	Spot Bond	8.7900	8.77	117.78109	117.88	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
11/04/2011	Spot Bond	1.3000	1.30	109.79560	109.79	0.00
13/04/2011	Spot Bond	1.3000	1.30	109.81115	109.80	0.00
12/04/2011	Spot Bond	1.3000	1.30	109.79949	109.80	0.00
11/04/2011	Spot Bond	2.6300	2.63	132.64082	132.63	0.00
13/04/2011	Spot Bond	2.6400	2.63	132.55319	132.65	0.00
12/04/2011	Spot Bond	2.6300	2.63	132.65034	132.64	0.00
11/04/2011	Spot Bond	7.3600	7.29	107.13975	107.35	0.00
12/04/2011	Spot Bond	7.3900	7.36	107.06314	107.14	0.00
13/04/2011	Spot Bond	7.3900	7.39	107.12720	107.06	0.00
11/04/2011	Spot Bond	2.6900	2.69	114.03822	114.03	0.00
12/04/2011	Spot Bond	2.6900	2.69	114.04659	114.04	0.00
13/04/2011	Spot Bond	2.7100	2.69	113.70857	114.05	0.00
11/04/2011	Spot Bond	8.2500	8.18	100.66123	100.98	0.00
13/04/2011	Spot Bond	8.3050	8.29	100.48056	100.49	0.00
12/04/2011	Spot Bond	8.2900	8.25	100.48731	100.66	0.00
11/04/2011	Spot Bond	8.3750	8.32	100.39182	100.67	0.00
12/04/2011	Spot Bond	8.4150	8.38	100.19430	100.39	0.00
13/04/2011	Spot Bond	8.4400	8.42	100.12521	100.19	0.00
11/04/2011	Spot Bond	100.0000	100.00	55.79120	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	56.34112	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.92817	100.00	0.00
11/04/2011	Spot Bond	7.0350	6.97	102.97381	103.13	0.00
13/04/2011	Spot Bond	7.0600	7.06	102.99065	102.93	0.00
12/04/2011	Spot Bond	7.0600	7.04	102.93145	102.97	0.00
11/04/2011	Spot Bond	8.4700	8.41	94.32760	94.66	0.00
12/04/2011	Spot Bond	8.5150	8.47	94.08853	94.33	0.00
13/04/2011	Spot Bond	8.5350	8.52	94.03808	94.09	0.00
11/04/2011	Spot Bond	8.5000	8.43	88.64925	89.06	0.00
13/04/2011	Spot Bond	8.5900	8.56	88.18125	88.30	0.00
12/04/2011	Spot Bond	8.5600	8.50	88.30297	88.65	0.00
11/04/2011	Spot Bond	8.7300	8.67	75.19259	75.70	0.00
12/04/2011	Spot Bond	8.8300	8.73	74.41358	75.19	0.00
13/04/2011	Spot Bond	8.8750	8.83	74.11231	74.41	0.00
11/04/2011	Spot Bond	2.7100	2.71	98.61099	98.60	0.00
13/04/2011	Spot Bond	2.7100	2.71	98.64000	98.62	0.00
12/04/2011	Spot Bond	2.7100	2.71	98.61824	98.61	0.00
11/04/2011	Spot Bond	2.1400	2.15	102.45584	102.39	0.00
13/04/2011	Spot Bond	2.1400	2.14	102.47994	102.46	0.00
12/04/2011	Spot Bond	2.1400	2.14	102.46186	102.46	0.00
11/04/2011	Spot Bond	2.6750	2.70	101.25174	101.01	0.00
13/04/2011	Spot Bond	2.7000	2.69	101.04791	101.12	0.00
12/04/2011	Spot Bond	2.6900	2.68	101.11886	101.25	0.00
11/04/2011	Spot Bond	8.8100	8.74	83.99919	84.55	0.00
12/04/2011	Spot Bond	8.9000	8.81	83.29472	84.00	0.00
13/04/2011	Spot Bond	8.9250	8.90	83.15445	83.29	0.00
11/04/2011	Spot Bond	100.0000	100.00	70.32755	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	70.87379	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	70.46332	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	47.48189	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	47.58664	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	47.90227	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.65459	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	31.93485	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.72443	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	21.10306	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	21.14962	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	21.28990	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.06871	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.19326	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.09974	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.37914	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.39983	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.46218	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.25276	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.30812	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.26655	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.16851	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.17770	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.20541	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.77900	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.80361	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.78513	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	1.85267	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	1.85676	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	1.86907	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	1.23511	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	1.24605	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	1.23784	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.29561	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.49074	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.08159	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	57.29496	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	57.80781	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	57.42274	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.19664	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.28183	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	38.53854	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.46443	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.69236	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.52122	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.97628	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.01415	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.12824	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	11.31752	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.41883	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.34276	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.54501	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.56184	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	7.61255	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.03001	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.07503	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.04123	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.35334	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	3.36082	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	3.38336	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.23556	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.25557	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.24055	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	1.49037	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	1.49370	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	1.50371	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.99358	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	1.00248	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.99580	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.66239	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.66387	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.66832	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.44159	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.44554	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.44258	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.29439	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.29505	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.29703	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.19626	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.19802	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.19670	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.13084	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.13113	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.13201	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.08723	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	0.08801	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.08742	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.05815	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.05828	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.05867	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.03877	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.03912	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.03885	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.02585	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.02590	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.02608	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.01723	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.01738	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.01727	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.01149	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.01151	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.01159	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00766	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00773	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00767	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00511	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00512	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00515	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00340	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00343	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00341	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00227	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00227	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00229	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00151	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00153	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00152	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00101	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00101	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00102	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00068	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	0.00067	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00045	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00045	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00045	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00030	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00020	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00020	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00020	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.00013	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.34175	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.53032	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.38872	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.85502	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	86.11677	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	86.91169	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	95.68712	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	96.67105	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	95.93122	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.87790	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	31.95616	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	32.19211	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.99454	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.17191	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.03873	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	45.66707	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	45.76949	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	46.07812	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.66745	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	29.96647	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.74192	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	69.26865	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	69.42400	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	69.89213	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	16.43082	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.57872	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.46768	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	26.56775	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	26.62668	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	26.80426	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	8.79134	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	8.86961	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	8.81085	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.09974	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.13085	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.22458	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	20.37541	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.55680	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.42061	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.77900	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.78513	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.80361	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	25.23845	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	25.46313	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	25.29443	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	83.21509	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	83.46201	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.21168	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.28147	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.45565	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.32485	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.22107	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.24623	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.32206	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.02469	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.13292	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.05166	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	65.80435	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	65.95111	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	66.39337	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	29.80645	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	30.07035	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	29.87220	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.46436	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.49904	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.60355	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	16.51219	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	16.66081	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	16.54922	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.32010	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.34516	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.42070	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.77315	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	97.75562	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.01691	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.01098	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.01101	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.01109	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	84.04173	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	84.79377	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	84.22848	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	24.42888	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	24.48366	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	24.64875	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.16712	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.27663	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.19440	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	27.06700	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	27.12737	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	27.30928	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	70.13538	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	70.66507	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	70.27751	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	48.22394	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	48.33149	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	48.65560	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.33803	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.31748	100.00	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	9.39997	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.91599	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	100.00000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	99.18478	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	99.45504	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.27541	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.24160	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.37728	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.28429	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.30487	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.36694	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	19.54167	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	19.49795	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	19.67345	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	17.03554	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	17.07312	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	17.18636	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	95.30026	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	31.92216	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	32.00140	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	36.86915	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	61.64623	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	62.26758	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	61.80098	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	35.59984	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	35.68822	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.39708	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.79728	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.30000	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.81664	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	55.81774	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	55.69353	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	56.19205	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2011	Spot Bond	100.0000	100.00	20.58791	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	20.63382	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	20.77219	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	13.43924	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	13.40917	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	13.52986	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.21121	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.23595	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.31047	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.45893	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.42433	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.56316	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	10.72239	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	10.74644	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	10.81890	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.51043	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.48244	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.59479	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	96.68685	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	98.06317	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	97.02729	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	85.08159	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	85.88235	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.81901	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.79300	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.89741	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	38.89527	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	38.98250	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	39.24536	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.49855	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.47325	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.57482	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	30.36379	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	30.66984	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	30.44002	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.67763	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2011	Spot Bond	100.0000	100.00	4.68680	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.71441	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	18.32390	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	18.28291	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	18.44746	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.26834	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.27075	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.26894	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	15.48488	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	15.45023	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	15.58929	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.86837	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.89723	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.98419	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.38609	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.35837	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.46960	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.28863	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.31619	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.39923	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	12.28512	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	12.25763	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	12.36796	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	14.54151	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	14.57359	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	14.67025	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	11.88604	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	11.85959	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	11.96574	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.28366	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	3.29102	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	3.31322	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	9.07583	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	9.05574	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	9.13635	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	7.38823	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	7.40480	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2011	Spot Bond	100.0000	100.00	7.45474	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.57815	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.57241	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.59544	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	5.27969	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	5.29153	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	5.32722	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	3.28366	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	3.27631	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	3.30580	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	0.10491	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	0.10514	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	0.10584	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	2.39545	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	2.41371	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	2.40000	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	6.15231	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	6.16444	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	6.20096	100.00	0.00
11/04/2011	Spot Bond	100.0000	100.00	4.56088	100.00	0.00
13/04/2011	Spot Bond	100.0000	100.00	4.59694	100.00	0.00
12/04/2011	Spot Bond	100.0000	100.00	4.56987	100.00	0.00
<b>Grand Total:</b>						<b>0.00</b>