



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 18/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	83.3365	99.8840	19.86	0.00	0.00	0
18/04/2011	Spot Bond	104.3256	104.3194	(0.01)	0.00	0.00	0
18/04/2011	Spot Bond	122.7383	122.5142	(0.18)	0.00	0.00	0
18/04/2011	Spot Bond	118.8199	118.2844	(0.45)	0.00	0.00	0
18/04/2011	Spot Bond	109.8189	109.8228	0.00	0.00	0.00	0
18/04/2011	Spot Bond	132.5723	133.0853	0.39	0.00	0.00	0
18/04/2011	Spot Bond	107.5608	107.3864	(0.16)	0.00	0.00	0
18/04/2011	Spot Bond	113.7254	113.9151	0.17	0.00	0.00	0
18/04/2011	Spot Bond	101.0885	100.7672	(0.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.7758	100.4678	(0.31)	0.00	0.00	0
18/04/2011	Spot Bond	103.3393	103.1980	(0.14)	0.00	0.00	0
18/04/2011	Spot Bond	94.6897	94.3632	(0.34)	0.00	0.00	0
18/04/2011	Spot Bond	88.8315	88.4548	(0.42)	0.00	0.00	0
18/04/2011	Spot Bond	74.9379	74.4796	(0.61)	0.00	0.00	0
18/04/2011	Spot Bond	98.6545	98.6618	0.01	0.00	0.00	0
18/04/2011	Spot Bond	101.1562	100.9772	(0.18)	0.00	0.00	0
18/04/2011	Spot Bond	102.5194	102.5254	0.01	0.00	0.00	0
18/04/2011	Spot Bond	83.9556	83.4530	(0.60)	0.00	0.00	0
18/04/2011	Spot Bond	5.9300	100.4971	1594.72	0.00	0.00	0
18/04/2011	Spot Bond	5.9500	100.4988	1589.05	0.00	0.00	0
18/04/2011	Spot Bond	6.0200	100.5046	1569.51	0.00	0.00	0
18/04/2011	Spot Bond	6.3200	100.5296	1490.66	0.00	0.00	0
18/04/2011	Spot Bond	7.3500	100.6154	1268.92	0.00	0.00	0
18/04/2011	Spot Bond	8.8000	100.7360	1044.73	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	61.9323	(38.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.6701	(91.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.6929	(91.31)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	9.0700	(90.93)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.7557	(90.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.6124	(87.39)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.1912	(11.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.2298	(11.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.4011	(11.60)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.9152	(11.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	90.2004	(9.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.6998	(8.30)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.1401	(33.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.1460	(33.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.1997	(33.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.3727	(33.63)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.9872	(33.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.8522	(32.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	70.2383	(29.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.3037	(86.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	102.7136	2.71	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	62.7377	(37.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	62.9357	(37.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	63.5751	(36.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.3465	(93.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.7998	(93.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.1021	(92.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.7065	(92.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1094	(91.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.3807	(87.62)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.9014	(69.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.0438	(68.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.4708	(68.53)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.5769	(94.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.6830	(95.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.6830	(95.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.4065	(85.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8465	(89.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.3882	(85.61)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	8.0313	(91.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.2811	(92.72)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.5238	(85.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.4024	(95.60)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.4024	(95.60)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	48.2265	(51.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	63.6266	(36.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.3102	(74.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.1279	(99.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0078	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.9329	(73.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.0803	(72.92)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8481	(89.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.1919	(88.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.6339	(88.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.0539	(84.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.8524	(86.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.1387	(88.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.0952	(87.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.3265	(87.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.5577	(87.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.7462	(87.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	56.7571	(43.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.6880	(60.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.4275	(97.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0098	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.4275	(97.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	35.9307	(64.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	35.9307	(64.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.5036	(93.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.6531	(93.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.2377	(93.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.2377	(93.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.9031	(94.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.9031	(94.10)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	5.5736	(94.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.5736	(94.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.2323	(94.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.2323	(94.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.9216	(95.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.9216	(95.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.6242	(95.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.6242	(95.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.3631	(95.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.1153	(95.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	34.3167	(65.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.9482	(74.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.9482	(74.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.9482	(74.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.9482	(74.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.3338	(72.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.5788	(76.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5580	(84.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5580	(84.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.1356	(69.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.1611	(69.84)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	74.0343	(25.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	65.2003	(34.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.5465	(72.45)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.1265	(15.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1742	(91.83)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	47.2133	(52.79)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.7840	(90.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.3304	(90.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.8472	(91.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.0923	(95.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.0306	(95.97)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.2804	(93.72)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.5071	(91.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.7170	(74.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.4511	(91.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.2333	(95.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	49.1245	(50.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.2808	(93.72)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.5698	(54.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	3.4673	(96.53)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.5592	(90.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	44.0182	(55.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.9285	(72.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.1482	(93.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.8363	(92.16)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.0880	(90.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8235	(89.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0148	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.0872	(89.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.0526	(88.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.6245	(74.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.8123	(78.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.8123	(78.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.7944	(68.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0321	(99.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	3.3459	(96.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.5093	(94.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.5050	(92.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	69.2600	(30.74)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	72.1344	(27.87)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	0.0160	(99.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.2426	(95.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0160	(99.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	1.0389	(98.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	73.7374	(26.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.0956	(32.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.9059	(87.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0054	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.3189	(85.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6939	(79.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.8222	(97.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.4426	(73.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.7464	(74.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.6329	(74.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.7732	(83.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.9220	(99.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0112	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.2726	(99.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	68.4803	(31.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.9027	(6.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.5628	(99.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.5628	(99.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	102.2876	2.29	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.8021	(1.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0

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18/04/2011	Spot Bond	100.0000	97.7424	(2.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	97.3588	(2.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.9515	(1.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	78.6638	(21.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	90.0413	(9.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.2166	(12.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.1238	(71.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.8824	(14.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.8824	(14.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.9868	(12.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.5897	(6.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.3003	(4.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.8170	(3.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	90.1235	(9.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.9545	(17.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	80.3965	(19.60)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	77.9915	(22.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	74.6421	(25.36)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	71.5686	(28.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	70.5996	(29.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.4091	(3.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.2276	(5.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	86.5719	(13.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.6426	(32.36)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.2918	(18.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	78.8337	(21.17)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	76.5199	(23.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	70.3276	(29.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.8824	(14.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.1137	(75.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.7127	(95.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.0077	(10.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	97.4224	(2.58)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.3667	(14.63)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.1848	(0.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.9395	(8.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	90.3465	(9.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	78.8337	(21.17)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	57.2172	(42.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	55.7160	(44.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	54.2543	(45.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.7422	(95.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.8739	(92.13)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.7325	(90.27)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6734	(79.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.5286	(18.47)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.1509	(87.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.9236	(84.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.8914	(91.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.8921	(92.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.0149	(91.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1919	(91.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.0572	(86.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.8818	(86.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.4757	(87.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.5595	(77.44)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	64.7078	(35.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.0291	(54.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.9139	(87.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.7739	(17.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.5714	(76.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.7165	(18.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.7165	(18.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.5144	(71.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.4756	(78.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.6971	(76.30)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.7457	(32.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.7457	(32.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.7457	(32.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.9885	(73.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.6971	(76.30)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.9122	(76.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.4961	(86.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.9956	(11.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.9956	(11.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.7802	(86.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	69.2963	(30.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.1417	(15.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.8136	(82.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	69.4156	(30.58)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.7522	(17.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.0078	(78.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.2121	(86.79)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	68.2526	(31.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.7947	(33.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.7947	(33.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.7886	(54.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.8897	(82.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.3100	(83.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	33.4284	(66.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.7563	(78.24)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	11.0113	(88.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.8881	(88.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.6204	(89.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.0184	(15.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8845	(89.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.0007	(89.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.4268	(89.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.4268	(89.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.4864	(89.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.5992	(90.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.4864	(89.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.3672	(89.63)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.5287	(88.47)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.5998	(71.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.4947	(83.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.3818	(90.62)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.4947	(83.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.5998	(71.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.5822	(91.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.7795	(91.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.8620	(91.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.6458	(91.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.3020	(83.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.4117	(91.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.6674	(73.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.9701	(80.03)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.6674	(73.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.0446	(40.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.0446	(40.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.0149	(40.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.0149	(40.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	61.9965	(38.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	61.9909	(38.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	61.0001	(39.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.2502	(40.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.6819	(39.32)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	16.5975	(83.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.1344	(16.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.8918	(91.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.5719	(78.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.0765	(86.92)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.3128	(81.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.3403	(83.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.5364	(86.46)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.3713	(83.63)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.2301	(78.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.0273	(81.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.8880	(90.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.9931	(86.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.3667	(82.63)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.1016	(70.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.2342	(91.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.1148	(60.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.3334	(92.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.3189	(91.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.7392	(84.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.6705	(10.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.9597	(59.04)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.3352	(78.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.6234	(16.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	41.1526	(58.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	100.1709	0.17	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.9169	(54.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	34.4144	(65.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.7278	(86.27)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	33.7107	(66.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.9422	(72.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.9174	(60.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.2296	(67.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.2896	(81.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.5224	(78.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.5224	(78.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	21.5224	(78.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.6480	(76.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.5692	(78.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.1014	(78.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.4987	(59.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.7271	(79.27)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	41.8569	(58.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.0496	(76.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.3897	(59.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.7664	(62.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.4045	(82.60)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.9526	(79.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.4260	(59.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.8004	(62.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.2455	(82.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.0458	(15.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.1014	(78.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.7739	(79.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.0862	(81.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.0574	(76.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.7270	(77.27)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.5320	(75.47)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.0404	(15.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.1353	(77.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.8078	(78.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.1786	(15.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.9014	(78.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	44.3207	(55.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.7107	(17.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.4375	(74.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.8532	(69.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.2163	(80.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.0813	(39.92)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.7223	(81.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.7223	(81.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.0706	(72.93)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	13.4356	(86.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.2037	(4.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.2002	(6.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.7841	(89.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.5834	(89.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.2756	(89.72)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.5520	(18.45)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	62.2853	(37.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.7626	(72.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.3284	(71.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.9623	(72.04)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.9623	(72.04)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.7414	(83.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.9376	(59.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.8329	(71.17)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.7888	(71.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.7447	(71.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.2704	(76.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.2704	(76.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.7888	(71.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.7888	(71.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	86.5071	(13.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.9870	(16.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.8156	(41.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	63.1278	(36.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.9926	(18.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.9926	(18.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.9580	(41.04)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.8156	(41.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.3864	(17.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.1826	(59.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.1899	(59.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.1899	(59.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.1899	(59.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.2916	(59.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.2480	(59.75)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	40.3424	(59.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.6739	(14.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	41.8575	(58.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.9766	(62.02)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.3168	(12.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.4501	(16.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.4296	(16.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.5125	(86.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	64.1759	(35.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.6634	(68.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.2445	(86.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.3496	(4.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	64.9188	(35.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.7740	(67.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	65.2046	(34.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	33.2367	(66.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.2618	(76.74)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.5166	(76.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.7904	(75.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.2475	(68.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.9471	(71.05)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.9051	(92.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.3400	(92.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.3153	(90.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	56.0526	(43.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.2904	(78.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.5376	(75.46)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.4917	(5.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.3217	(77.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.0514	(15.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.9320	(78.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.5292	(83.47)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.9688	(17.03)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3071	(88.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.4513	(89.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.0443	(79.96)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	58.7074	(41.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.7691	(77.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.9060	(77.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.2429	(76.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.3482	(76.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.4536	(75.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	25.8117	(74.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.6645	(73.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.6072	(11.39)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.6890	(11.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.7622	(11.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.8761	(78.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.8530	(87.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.6458	(91.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.4519	(91.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.4910	(11.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.3941	(14.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.3941	(14.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	81.8242	(18.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.5240	(3.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.1294	(12.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.5338	(17.47)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.9785	(91.02)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.2936	(1.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.3161	(1.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.4093	(1.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.5185	(1.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.8003	(11.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.8148	(11.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	88.9077	(11.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.1993	(69.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.6845	(93.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.5292	(91.47)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.8762	(70.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.4301	(69.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.6609	(69.34)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	31.4918	(68.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.5739	(88.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.0166	(62.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.0166	(62.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.5780	(80.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.3353	(90.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.1788	(62.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.7955	(80.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.6791	(90.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.3882	(62.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.1870	(79.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.1212	(89.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	38.1314	(61.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.7091	(79.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.6614	(89.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.0435	(60.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.3948	(59.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	41.4157	(58.58)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.0183	(54.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.3007	(70.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.5544	(70.45)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.3126	(70.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.9300	(88.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.9760	(90.02)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6821	(79.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.2165	(83.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.2210	(83.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.0647	(39.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.0863	(39.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.3030	(39.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.9971	(92.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.2239	(41.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.2397	(41.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.4234	(41.58)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.1056	(40.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.6603	(87.34)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	98.2244	(1.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.6350	(76.36)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	43.8189	(56.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.2023	(0.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3931	(88.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	100.7776	0.78	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.4635	(33.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.4073	(54.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.9314	(68.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.3069	(76.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.7871	(82.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.7871	(82.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.8392	(12.16)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.9855	(80.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.5992	(17.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.8981	(53.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.9974	(83.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.9433	(82.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.2143	(89.79)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.7775	(86.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.1472	(88.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.2366	(90.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.8624	(72.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.5677	(88.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.6130	(79.39)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.0276	(90.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	67.6355	(32.36)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	31.1076	(68.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.9066	(73.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	43.5764	(56.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.7432	(81.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	64.7473	(35.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.0567	(72.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.4891	(84.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	92.6766	(7.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	83.7840	(16.22)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	91.5610	(8.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.2639	(15.74)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.9872	(33.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.9388	(67.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.0119	(80.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.5447	(91.46)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.4593	(92.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.4990	(15.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	41.6497	(58.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.7767	(89.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.6576	(73.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.6135	(89.39)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.7755	(92.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.0928	(83.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.7630	(91.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.1093	(67.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.0669	(69.93)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.3147	(10.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.8693	(8.13)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.9938	(8.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	91.9938	(8.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.3639	(53.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.4278	(87.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.3648	(70.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.4618	(71.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.3339	(71.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.3339	(71.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.3339	(71.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.6784	(88.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.1901	(88.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.9923	(89.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.7618	(89.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.4180	(15.58)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.4434	(90.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.5908	(89.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3837	(88.62)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	10.5480	(89.45)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	43.3357	(56.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.4341	(71.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.5932	(93.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.1044	(87.90)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.2406	(53.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.8885	(5.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.8931	(5.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.2479	(4.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	63.0095	(36.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	43.2505	(56.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.5567	(77.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	94.9253	(5.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.4784	(4.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	63.3482	(36.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.9572	(77.04)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.0820	(4.92)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.5936	(4.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	63.5175	(36.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.4579	(76.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	95.6397	(4.36)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.1087	(75.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.2337	(89.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	38.5937	(61.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1274	(91.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1766	(91.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.2062	(91.79)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.9151	(91.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.7029	(90.30)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.6264	(85.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.6809	(53.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.7353	(75.26)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.0446	(83.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.5766	(75.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.7559	(84.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	102.7086	2.71	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	102.7934	2.79	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	103.0128	3.01	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	103.4915	3.49	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	103.7408	3.74	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.8920	(41.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.7866	(41.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.1821	(40.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	59.4458	(40.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.6324	(39.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.1885	(87.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.5010	(10.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.2356	(71.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.4354	(79.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.6314	(10.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.7196	(79.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.0889	(78.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.4085	(71.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.1931	(78.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.0889	(78.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.7110	(71.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.0455	(77.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.4891	(70.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.8031	(77.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.5610	(82.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	38.7153	(61.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	38.7859	(61.21)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.0684	(60.93)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.6730	(80.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	87.7214	(12.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	61.2671	(38.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	60.6216	(39.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.4298	(67.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	33.1530	(66.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.3061	(81.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.1927	(69.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.5735	(90.43)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	7.9599	(92.04)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	62.7171	(37.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	84.9749	(15.03)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.8484	(83.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.5874	(82.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.4968	(89.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.5057	(1.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	93.7638	(6.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	89.7964	(10.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	100.5081	0.51	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	101.1532	1.15	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.1414	(62.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	36.9382	(63.06)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.5139	(62.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	38.2589	(61.74)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	99.1214	(0.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.4651	(54.53)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.0265	(81.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.5205	(81.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.6851	(81.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.3793	(82.62)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	40.0436	(59.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.3476	(87.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.5586	(81.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.6842	(84.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.2234	(83.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5660	(84.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	80.2311	(19.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	48.5651	(51.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	33.6223	(66.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.3015	(73.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.3700	(81.63)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	74.7002	(25.30)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.2265	(33.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.0056	(88.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.6729	(84.33)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	11.2830	(88.72)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.6324	(90.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.8189	(88.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.8981	(81.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	35.9193	(64.08)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	35.8552	(64.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	28.1389	(71.86)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.4599	(90.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.1774	(82.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.6388	(86.36)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	82.8723	(17.13)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.5682	(85.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	22.1161	(77.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.6769	(85.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8500	(89.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1742	(91.83)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.0023	(55.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.2314	(81.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.6154	(53.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	92.8951	(7.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	72.6617	(27.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	110.1916	10.19	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	54.2361	(45.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.9933	(76.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.6041	(78.40)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.3905	(83.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5188	(84.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.1092	(87.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.0160	(85.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.0283	(67.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.4942	(87.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.5658	(83.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.6248	(83.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	98.7508	(1.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.7760	(75.22)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.2093	(78.79)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	11.2011	(88.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.2666	(88.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.1601	(83.84)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.7664	(87.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.7630	(88.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.4284	(80.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3890	(88.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5430	(84.46)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3123	(88.69)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.8882	(84.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5033	(84.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.3857	(86.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.9755	(89.02)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.4266	(85.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8424	(89.16)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.1250	(91.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	55.8027	(44.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	45.4303	(54.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	55.2597	(44.74)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.7124	(88.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.0655	(88.93)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.0655	(88.93)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	48.6947	(51.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	68.7578	(31.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.1240	(84.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.1848	(81.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.0204	(87.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.1732	(88.83)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	51.8125	(48.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.7454	(91.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	8.7454	(91.25)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.6850	(85.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	53.2450	(46.76)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	95.6552	(4.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.5126	(86.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.7610	(70.24)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	74.3247	(25.68)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.9107	(82.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.7999	(89.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	55.8735	(44.13)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.8170	(83.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	55.8735	(44.13)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	29.7313	(70.27)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.4809	(79.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	35.0711	(64.93)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	33.4496	(66.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.8460	(80.15)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	49.2178	(50.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.2230	(60.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	73.6255	(26.37)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.9738	(83.03)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.8044	(88.20)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.2384	(80.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.5944	(85.41)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.1920	(86.81)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.4726	(76.53)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.9707	(86.03)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.6209	(87.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.2628	(86.74)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.4195	(81.58)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.6532	(88.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	76.5215	(23.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.8987	(86.10)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	37.3494	(62.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	106.9658	6.97	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	23.2993	(76.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.1181	(41.88)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.8554	(80.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.3369	(78.66)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	11.4116	(88.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.1742	(75.83)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.9917	(83.01)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.0159	(81.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.8084	(83.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.5401	(84.46)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	70.6604	(29.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	108.5376	8.54	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	36.8829	(63.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	96.7250	(3.28)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	34.1780	(65.82)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.5804	(53.42)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	71.2392	(28.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.3500	(93.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	73.4406	(26.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	73.4406	(26.56)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.8222	(97.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	1.2543	(98.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.0823	(73.92)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	71.2891	(28.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	48.2200	(51.78)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	32.1467	(67.85)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	21.4311	(78.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.2874	(85.71)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.5249	(90.48)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	6.3500	(93.65)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	4.2333	(95.77)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.8222	(97.18)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	1.8815	(98.12)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	1.2543	(98.75)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	58.1955	(41.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	38.7970	(61.20)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	25.8647	(74.14)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.2431	(82.76)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.4954	(88.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.6636	(92.34)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.1091	(94.89)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	3.4060	(96.59)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.2707	(97.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	1.5138	(98.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	1.0092	(98.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.6728	(99.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.4485	(99.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.2990	(99.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.1993	(99.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.1329	(99.87)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0886	(99.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0591	(99.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0394	(99.96)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0263	(99.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0175	(99.98)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0117	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0078	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0052	(99.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	46.3888	(53.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.0310	(83.97)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	70.3634	(29.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	16.6905	(83.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	26.9830	(73.02)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	8.9288	(91.07)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.4623	(90.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.0880	(82.91)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.0083	(89.99)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3984	(88.60)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.2147	(87.79)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	66.8386	(33.16)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	30.2698	(69.73)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.7088	(84.29)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	24.8150	(75.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.3594	(87.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	27.4924	(72.51)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	71.0569	(28.94)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	48.9819	(51.02)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.4623	(90.54)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.4798	(84.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.4294	(90.57)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	19.8061	(80.19)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	17.3004	(82.70)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	69.5604	(30.44)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	56.5689	(43.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	20.9115	(79.09)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.6211	(86.38)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.3855	(88.61)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.6681	(84.33)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	10.8918	(89.11)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.6797	(87.32)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.9763	(88.02)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	39.5100	(60.49)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	11.6516	(88.35)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	18.5719	(81.43)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	15.6944	(84.31)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	13.0717	(86.93)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
18/04/2011	Spot Bond	100.0000	12.5537	(87.45)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.4828	(87.52)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.4513	(87.55)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	14.7676	(85.23)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	12.0460	(87.95)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	3.3356	(96.66)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	9.1973	(90.80)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	7.5050	(92.50)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	2.6128	(97.39)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	5.3631	(94.64)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	3.3281	(96.67)	0.00	0.00	0
18/04/2011	Spot Bond	100.0000	0.1065	(99.89)	0.00	0.00	0
Total							0