



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 20/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	83.3365	96.6349	15.96	0.00	0.00	0
20/04/2011	Spot Bond	104.4164	104.4609	0.04	0.00	0.00	0
20/04/2011	Spot Bond	122.8475	123.0429	0.16	0.00	0.00	0
20/04/2011	Spot Bond	118.7984	119.3250	0.44	0.00	0.00	0
20/04/2011	Spot Bond	109.8020	109.8500	0.04	0.00	0.00	0
20/04/2011	Spot Bond	133.1325	133.1514	0.01	0.00	0.00	0
20/04/2011	Spot Bond	107.6550	107.7784	0.11	0.00	0.00	0
20/04/2011	Spot Bond	113.5950	113.6118	0.01	0.00	0.00	0
20/04/2011	Spot Bond	101.1228	101.2650	0.14	0.00	0.00	0
20/04/2011	Spot Bond	100.8013	100.9567	0.15	0.00	0.00	0
20/04/2011	Spot Bond	103.4192	103.5075	0.09	0.00	0.00	0
20/04/2011	Spot Bond	94.6742	94.9207	0.26	0.00	0.00	0
20/04/2011	Spot Bond	88.8304	89.0543	0.25	0.00	0.00	0
20/04/2011	Spot Bond	74.5676	74.8798	0.42	0.00	0.00	0
20/04/2011	Spot Bond	98.6981	98.7126	0.01	0.00	0.00	0
20/04/2011	Spot Bond	101.2010	101.2159	0.01	0.00	0.00	0
20/04/2011	Spot Bond	102.5554	102.6493	0.09	0.00	0.00	0
20/04/2011	Spot Bond	83.7119	84.1135	0.48	0.00	0.00	0
20/04/2011	Spot Bond	5.9300	100.6097	1596.62	0.00	0.00	0
20/04/2011	Spot Bond	5.9500	100.6117	1590.95	0.00	0.00	0
20/04/2011	Spot Bond	6.0200	100.6189	1571.41	0.00	0.00	0
20/04/2011	Spot Bond	6.3200	100.6496	1492.56	0.00	0.00	0
20/04/2011	Spot Bond	7.3500	100.7549	1270.82	0.00	0.00	0
20/04/2011	Spot Bond	8.8000	100.9029	1046.62	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	62.9928	(37.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.8236	(91.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.8468	(91.15)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	100.0000	9.2306	(90.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.9284	(90.07)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.8358	(87.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.6646	(10.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.7038	(10.30)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.8780	(10.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.4007	(9.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.7073	(8.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.2318	(6.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.2980	(32.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.3041	(32.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.3587	(32.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.5347	(32.47)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.1599	(31.84)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	69.0401	(30.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	71.4680	(28.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.5340	(86.47)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.7860	0.79	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	63.8485	(36.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.0501	(35.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.7007	(35.30)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.4564	(93.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.9176	(93.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.2250	(92.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.8399	(92.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.2498	(91.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.5951	(87.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	31.4485	(68.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	31.5934	(68.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.0280	(67.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.6516	(94.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.7456	(95.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.7456	(95.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.5993	(85.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0322	(88.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.2907	(92.71)	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
20/04/2011	Spot Bond	100.0000	8.1385	(91.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.4072	(92.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.7724	(85.23)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.4622	(95.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.4622	(95.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	49.0804	(50.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.7161	(35.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.7103	(74.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.1296	(99.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0086	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0080	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.4098	(72.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.5598	(72.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0359	(88.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3856	(88.61)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.8353	(88.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.2665	(84.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.0481	(85.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3295	(88.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.3094	(87.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.5447	(87.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.7801	(87.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.9719	(87.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	57.7398	(42.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.3751	(59.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	2.4600	(97.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0099	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	2.4600	(97.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	36.4115	(63.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	36.4115	(63.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.5904	(93.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.7419	(93.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.3214	(93.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.3214	(93.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.9850	(94.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.9850	(94.01)	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
20/04/2011	Spot Bond	100.0000	5.6512	(94.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.6512	(94.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.3051	(94.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.3051	(94.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.9901	(95.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.9901	(95.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.6884	(95.31)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.6884	(95.31)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.4238	(95.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.1727	(95.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	34.8591	(65.14)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.3538	(73.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.3538	(73.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.3538	(73.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.3538	(73.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.7587	(72.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.9453	(76.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.8038	(84.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.8038	(84.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.6092	(69.39)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.6352	(69.36)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	75.0504	(24.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	66.2251	(33.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.9771	(72.02)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.4410	(14.56)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.3020	(91.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0009	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.9554	(52.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.9150	(90.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.4553	(90.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.9656	(91.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.1470	(95.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.0845	(95.92)	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
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.3780	(93.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.6408	(91.36)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.1190	(73.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.5847	(91.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.2991	(95.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	49.8924	(50.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.3790	(93.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	46.2860	(53.71)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	3.5218	(96.48)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.7094	(90.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	44.7139	(55.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.3627	(71.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.2443	(93.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.9594	(92.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.2308	(90.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0517	(88.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0151	(99.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.2466	(89.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.2272	(88.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.0251	(73.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.1513	(77.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.1513	(77.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.2886	(67.71)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0326	(99.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	3.3985	(96.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.5963	(94.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.6236	(92.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	70.1923	(29.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	73.1463	(26.85)	0.00	0.00	0

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20/04/2011	Spot Bond	100.0000	0.0162	(99.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.3086	(95.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0162	(99.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	1.0552	(98.94)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	74.7951	(25.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.9702	(32.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.1099	(86.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0055	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.5415	(85.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0174	(78.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	2.8661	(97.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.8536	(73.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.1489	(73.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.0336	(73.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.0383	(82.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.9366	(99.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0114	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.2769	(99.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	69.3916	(30.61)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.2253	(3.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.5672	(99.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.5672	(99.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	104.2124	4.21	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.6563	0.66	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0

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20/04/2011	Spot Bond	100.0000	99.4834	(0.52)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	99.0930	(0.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.7553	0.76	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	79.8687	(20.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.5711	(8.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.1304	(10.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.5001	(71.50)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.4533	(10.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.3003	(4.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.0745	(2.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.8170	(3.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.1235	(9.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.2956	(15.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	81.6555	(18.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	79.1757	(20.82)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	75.7261	(24.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	72.5646	(27.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	71.5686	(28.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.1712	(1.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.9103	(4.09)	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
20/04/2011	Spot Bond	100.0000	87.9911	(12.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.8402	(31.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	82.5792	(17.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	80.0439	(19.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	77.6596	(22.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	74.3381	(25.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	71.2891	(28.71)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0086	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.4364	(75.56)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.7774	(95.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.5090	(9.49)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	99.2217	(0.78)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.7341	(13.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.5897	(6.41)	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
20/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.9395	(8.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	80.0439	(19.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	57.9829	(42.02)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	56.4616	(43.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	54.9803	(45.02)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.8076	(95.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.0087	(91.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.9048	(90.10)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0274	(78.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.2271	(16.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.3660	(87.63)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.1962	(83.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.0437	(90.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.0273	(91.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.1522	(91.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.3322	(91.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.2808	(86.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.1195	(85.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.6893	(87.31)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.9458	(77.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	65.8535	(34.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	45.8264	(54.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.1375	(86.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.0818	(15.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.9887	(76.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.4038	(16.60)	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
20/04/2011	Spot Bond	100.0000	83.4038	(16.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.0027	(71.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.8434	(78.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.1029	(75.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.9452	(31.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.9452	(31.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.9452	(31.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.4557	(72.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.1029	(75.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.3356	(75.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.7351	(86.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.4859	(9.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.4859	(9.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.0242	(85.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	70.5232	(29.48)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.9319	(14.07)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.1290	(81.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	70.6446	(29.36)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.0569	(15.94)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.4246	(78.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.3675	(78.63)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.4460	(86.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	69.4611	(30.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.9640	(32.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.9640	(32.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	46.5902	(53.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.2065	(81.79)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.5924	(83.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	34.0203	(65.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.1289	(77.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.1998	(88.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.0916	(87.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.8023	(89.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.8061	(14.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0709	(88.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.1891	(88.81)	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
20/04/2011	Spot Bond	100.0000	10.5916	(89.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.5916	(89.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.6522	(89.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.7636	(90.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.6522	(89.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.5310	(89.47)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.7261	(88.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.0895	(70.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.7771	(83.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.5424	(90.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.7771	(83.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.0895	(70.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.7291	(91.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.9298	(91.07)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.0137	(90.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.7939	(91.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.5812	(83.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.5557	(91.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.1291	(72.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.3158	(79.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.1291	(72.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.8694	(40.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.8694	(40.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.8392	(40.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.8392	(40.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	62.9532	(37.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	62.9475	(37.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	62.0446	(37.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	60.2648	(39.74)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.8489	(38.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.8294	(83.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.4600	(15.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.0458	(90.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.9413	(78.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.3030	(86.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.6408	(81.36)	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
20/04/2011	Spot Bond	100.0000	16.6201	(83.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.7682	(86.23)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.6611	(83.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.5976	(78.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.3465	(81.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.0309	(89.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.2354	(85.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.0764	(81.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.5126	(70.49)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.4075	(91.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.7920	(60.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.4632	(92.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.4662	(91.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.0179	(83.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.1903	(8.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.6611	(58.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.7005	(78.30)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.9538	(15.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.8573	(58.14)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	102.0508	2.05	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	46.7299	(53.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	35.0238	(64.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.9682	(86.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	34.1976	(65.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.4207	(71.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.6009	(59.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.7815	(67.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.6028	(81.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.8910	(78.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.8910	(78.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.8910	(78.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.0530	(75.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.9385	(78.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.4627	(78.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.1921	(58.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0820	(78.92)	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
20/04/2011	Spot Bond	100.0000	42.5737	(57.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.4577	(76.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.0813	(58.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.4202	(61.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.7127	(82.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.3153	(78.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.1182	(58.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.4548	(61.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.5508	(82.45)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.8340	(14.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.4627	(78.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.1296	(78.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.4065	(81.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.4656	(76.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.1293	(76.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.9520	(75.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.8284	(14.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.5143	(77.49)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.1812	(77.82)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.9697	(14.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.2764	(77.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	45.0796	(54.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.0206	(15.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.8879	(74.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	31.3994	(68.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.5453	(80.45)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.1101	(38.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.0429	(80.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.0429	(80.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.5393	(72.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.6735	(86.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.5754	(2.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.4734	(4.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.9688	(89.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.7647	(89.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.4515	(89.55)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	100.0000	82.8263	(17.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	63.3881	(36.61)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.2433	(71.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.8189	(71.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.4464	(71.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.4464	(71.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.0313	(82.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.6386	(58.36)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.3266	(70.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.2818	(70.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.2369	(70.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.6778	(76.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.6778	(76.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.2818	(70.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.2818	(70.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.9219	(12.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.7739	(14.23)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.8227	(40.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.2455	(35.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.2738	(16.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.2738	(16.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.9675	(40.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.8227	(40.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.6912	(16.31)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.8707	(59.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.8780	(59.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.8780	(59.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.8780	(59.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.9815	(59.02)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.9372	(59.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.0332	(58.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.0751	(12.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	42.5822	(57.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.6341	(61.37)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	88.7449	(11.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.7838	(15.22)	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
20/04/2011	Spot Bond	100.0000	84.7630	(15.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.7439	(86.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	65.3122	(34.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.2240	(67.78)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.4790	(86.52)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.0878	(2.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	66.0683	(33.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	33.3543	(66.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	66.3591	(33.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	33.8252	(66.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.6737	(76.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.9330	(76.07)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.2293	(74.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	31.8007	(68.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.4427	(70.56)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.0405	(91.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.4657	(92.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.4748	(90.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	57.0230	(42.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.6250	(78.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.9672	(75.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.1747	(3.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.7170	(77.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.3977	(14.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.2767	(77.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.4527	(86.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.2888	(15.71)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.5007	(88.50)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.6303	(89.37)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.7774	(79.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.7127	(40.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.1723	(76.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.3116	(76.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.6544	(76.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.7616	(76.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.8866	(75.11)	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
20/04/2011	Spot Bond	100.0000	26.2687	(73.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.1366	(72.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.0946	(9.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.1777	(9.82)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.2522	(9.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.2507	(77.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.0755	(86.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.7955	(91.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.6015	(91.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.9729	(10.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.7875	(13.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.7875	(13.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.1027	(16.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	99.0081	(0.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.0595	(10.94)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.8438	(16.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.3170	(92.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.8419	0.84	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.8650	0.87	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.9606	0.96	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	101.0727	1.07	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.8055	(9.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.8203	(9.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.9153	(9.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.7340	(69.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.8002	(93.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.6769	(91.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.4051	(69.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.9689	(69.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	31.2037	(68.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.0493	(67.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.7721	(88.23)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	37.6575	(62.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	37.6575	(62.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.9170	(80.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.4970	(90.50)	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
20/04/2011	Spot Bond	100.0000	37.8225	(62.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.1383	(79.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.8467	(90.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.0355	(61.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.5366	(79.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.2964	(89.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.7916	(61.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0676	(78.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.8460	(89.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.7195	(60.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	41.0941	(58.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	42.1248	(57.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	45.8154	(54.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.8024	(70.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.0605	(69.94)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.8145	(70.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.1342	(87.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.1468	(89.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0363	(78.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.4941	(83.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.4987	(83.50)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.0931	(38.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.1152	(38.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.3356	(38.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.1340	(91.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.2209	(40.78)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.2369	(40.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.4238	(40.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	60.1177	(39.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.8844	(87.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.0482	0.05	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.0535	(75.95)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	44.5948	(55.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	101.7648	1.76	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.5540	(88.45)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	102.6998	2.70	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	100.0000	67.6402	(32.36)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	46.2113	(53.79)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.4968	(67.50)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.7195	(76.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.1020	(81.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.1020	(81.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.2894	(10.71)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.3315	(79.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	83.9074	(16.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.7191	(52.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.2984	(82.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.2505	(81.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.3892	(89.61)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.0214	(85.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3381	(88.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.3948	(90.61)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.3448	(71.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.7725	(88.23)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.9699	(79.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.1874	(90.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.8331	(31.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	31.5993	(68.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.3272	(72.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	44.2651	(55.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.7744	(80.23)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	65.8936	(34.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.5252	(72.47)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.7572	(84.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.9369	(5.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.1353	(14.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.7635	(6.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.6262	(14.37)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	68.1599	(31.84)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	33.5154	(66.48)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.3448	(80.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.6910	(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
20/04/2011	Spot Bond	100.0000	7.5871	(92.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.8619	(14.14)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	42.3629	(57.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.9613	(89.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.1192	(72.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.7973	(89.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.9101	(92.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.3176	(83.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.9130	(91.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.1343	(73.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.5817	(69.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	90.8212	(9.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.0868	(5.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.5877	(6.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	93.5877	(6.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.1756	(52.82)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.6478	(87.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.8676	(70.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.9492	(71.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.8191	(71.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.8191	(71.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.8191	(71.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.8806	(88.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3838	(88.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.1826	(88.82)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.9461	(89.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	85.7764	(14.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.6051	(90.39)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.6203	(91.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.2656	(90.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.7369	(89.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	44.1030	(55.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.9210	(71.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.7074	(93.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.3187	(87.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.0501	(52.95)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	100.0000	96.5960	(3.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.6007	(3.40)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.9619	(3.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.1252	(35.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	44.0162	(55.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.9561	(77.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.6335	(3.37)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.1965	(2.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.4698	(35.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.3637	(76.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	96.7930	(3.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.3138	(2.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	64.6421	(35.36)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.8732	(76.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.3607	(2.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.5356	(75.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.4149	(89.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.2619	(60.74)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.2681	(91.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.3182	(91.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.3482	(91.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.0695	(90.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.8709	(90.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.8796	(85.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.5074	(52.49)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.1732	(74.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.3287	(83.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.0117	(74.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.0349	(83.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.7811	0.78	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.8643	0.86	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	101.0796	1.08	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	101.5493	1.55	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	101.7939	1.79	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.9005	(40.10)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.7932	(40.21)	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
20/04/2011	Spot Bond	100.0000	60.1955	(39.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	60.4637	(39.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.6706	(38.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.3995	(87.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.0180	(8.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.7191	(71.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.7854	(79.21)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.1506	(8.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.0743	(78.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.4500	(78.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	28.8949	(71.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.5560	(78.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.4500	(78.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.2027	(70.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.4230	(77.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	29.9940	(70.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.1936	(76.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.8719	(82.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.3856	(60.61)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.4574	(60.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.7448	(60.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.0098	(79.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	89.6708	(10.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	62.3162	(37.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	61.6596	(38.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.9913	(67.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	33.7467	(66.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.6230	(81.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.7273	(69.27)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.7430	(90.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.0961	(91.90)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	63.8402	(36.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	86.8108	(13.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.1467	(82.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.8988	(82.10)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.6765	(89.32)	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
20/04/2011	Spot Bond	100.0000	100.3013	0.30	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	95.3844	(4.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	91.2824	(8.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	103.0947	3.09	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	103.7564	3.76	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	37.7844	(62.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	37.5777	(62.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.1634	(61.84)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	38.9213	(61.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	101.6817	1.68	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	46.2701	(53.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.3457	(81.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.8484	(81.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.0160	(80.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.6540	(82.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.6661	(59.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.5396	(87.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.8471	(81.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.9320	(84.07)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.4756	(83.52)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.8080	(84.19)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	81.4261	(18.57)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	49.3284	(50.67)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	34.1537	(65.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.7104	(73.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.5292	(81.47)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	75.7357	(24.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.1127	(32.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.1767	(88.82)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.9206	(84.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.4603	(88.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.7822	(90.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.0027	(88.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.2966	(80.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	36.4838	(63.52)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	36.4188	(63.58)	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
20/04/2011	Spot Bond	100.0000	28.5787	(71.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.6069	(90.39)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.4473	(82.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.8509	(86.15)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	84.1417	(15.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.7959	(85.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	22.4598	(77.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.9063	(85.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0196	(88.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.3020	(91.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	45.7135	(54.29)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.5195	(81.48)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.3521	(52.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	94.4470	(5.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	73.8038	(26.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	112.2595	12.26	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	55.0933	(44.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.3725	(75.63)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.9456	(78.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.6481	(83.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.7627	(84.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.2974	(87.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.2338	(85.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.6593	(72.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.6906	(87.31)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.8262	(83.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.8861	(83.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	100.5097	0.51	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.1676	(74.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.5427	(78.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3781	(88.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.4447	(88.56)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.4155	(83.58)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.9682	(87.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.9459	(88.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.7354	(80.26)	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
20/04/2011	Spot Bond	100.0000	11.5671	(88.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.7846	(84.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.4901	(88.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.1379	(83.86)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.7443	(84.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.5938	(86.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.1470	(88.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.6534	(85.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0137	(88.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.2520	(91.75)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	56.6846	(43.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	46.1483	(53.85)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	55.9991	(44.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.8975	(88.10)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.2404	(88.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.2404	(88.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	49.4600	(50.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	69.8445	(30.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.3591	(84.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.4675	(81.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.2073	(87.79)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3468	(88.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	52.6314	(47.37)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.8821	(91.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	8.8821	(91.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.9145	(85.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	54.0727	(45.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	97.2196	(2.78)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.7227	(86.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.2314	(69.77)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	75.3429	(24.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.1891	(81.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	10.9678	(89.03)	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
20/04/2011	Spot Bond	100.0000	56.7468	(43.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.0813	(82.92)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	56.7468	(43.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.1960	(69.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.8046	(79.20)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	35.6254	(64.37)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	33.9695	(66.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.1596	(79.84)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	49.9914	(50.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.8327	(60.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	74.7827	(25.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.2406	(82.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.9879	(88.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.5424	(80.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.8251	(85.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.4005	(86.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	19.9416	(80.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.1879	(85.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.8171	(87.18)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.4701	(86.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.6222	(81.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.8344	(88.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	77.6146	(22.39)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.1148	(85.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	37.9364	(62.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	106.6759	6.68	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	23.6615	(76.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.0366	(40.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.1692	(79.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.6741	(78.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.5920	(88.41)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	24.5562	(75.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.2587	(82.74)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.3006	(81.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.0726	(82.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.3142	(88.69)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	100.0000	71.7772	(28.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	106.5007	6.50	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	37.4626	(62.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	98.3644	(1.64)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	34.4726	(65.53)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.3165	(52.68)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	72.1748	(27.83)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.4487	(93.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	74.4898	(25.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	74.4898	(25.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	2.8661	(97.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	1.2738	(98.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.4945	(73.51)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	72.2772	(27.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	48.9696	(51.03)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	32.6464	(67.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.7643	(78.24)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.5095	(85.49)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.6730	(90.33)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	6.4487	(93.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	4.2991	(95.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	2.8661	(97.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	1.9107	(98.09)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	1.2738	(98.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	59.1101	(40.89)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	39.4068	(60.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	26.2712	(73.73)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.5141	(82.49)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.6761	(88.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.7840	(92.22)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.1894	(94.81)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	3.4596	(96.54)	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
20/04/2011	Spot Bond	100.0000	2.3064	(97.69)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	1.5376	(98.46)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	1.0251	(98.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.6834	(99.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.4556	(99.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.3037	(99.70)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.2025	(99.80)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.1350	(99.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0900	(99.91)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0600	(99.94)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0400	(99.96)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0267	(99.97)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0178	(99.98)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0119	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0079	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0053	(99.99)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	47.1220	(52.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.2844	(83.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	71.4755	(28.52)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	16.9543	(83.05)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.4048	(72.60)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.0683	(90.93)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.6094	(90.39)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.3537	(82.65)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
20/04/2011	Spot Bond	100.0000	10.1639	(89.84)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.5786	(88.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.4078	(87.59)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	67.8891	(32.11)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	30.7403	(69.26)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.9570	(84.04)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	25.2072	(74.79)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.5547	(87.45)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	27.9245	(72.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	71.9884	(28.01)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	49.7517	(50.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.6094	(90.39)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.7218	(84.28)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	9.5768	(90.42)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	20.1191	(79.88)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	17.5693	(82.43)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	70.6598	(29.34)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	57.4580	(42.54)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	21.2402	(78.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.8364	(86.16)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.5625	(88.44)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.9157	(84.08)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.0640	(88.94)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.8801	(87.12)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.1625	(87.84)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	40.1344	(59.87)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	11.8327	(88.17)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	18.8654	(81.13)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	15.9425	(84.06)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	13.2783	(86.72)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.7521	(87.25)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.6801	(87.32)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.6482	(87.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	14.9971	(85.00)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	12.2353	(87.76)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	3.3883	(96.61)	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
20/04/2011	Spot Bond	100.0000	9.3410	(90.66)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	7.6236	(92.38)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	2.6536	(97.35)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	5.4479	(94.55)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	3.3807	(96.62)	0.00	0.00	0
20/04/2011	Spot Bond	100.0000	0.1082	(99.89)	0.00	0.00	0
Total							0