



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 14/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/04/2011	Spot Bond	83.3365	99.7683	19.72	0.00	0.00	0
14/04/2011	Spot Bond	104.2482	104.2721	0.02	0.00	0.00	0
14/04/2011	Spot Bond	122.1895	122.2977	0.09	0.00	0.00	0
14/04/2011	Spot Bond	117.7811	117.9020	0.10	0.00	0.00	0
14/04/2011	Spot Bond	109.8111	109.8150	0.00	0.00	0.00	0
14/04/2011	Spot Bond	132.5532	132.5627	0.01	0.00	0.00	0
14/04/2011	Spot Bond	107.1272	107.2136	0.08	0.00	0.00	0
14/04/2011	Spot Bond	113.7086	113.7170	0.01	0.00	0.00	0
14/04/2011	Spot Bond	100.4806	100.6250	0.14	0.00	0.00	0
14/04/2011	Spot Bond	100.1252	100.2576	0.13	0.00	0.00	0
14/04/2011	Spot Bond	102.9907	103.0598	0.07	0.00	0.00	0
14/04/2011	Spot Bond	94.0381	94.1464	0.12	0.00	0.00	0
14/04/2011	Spot Bond	88.1813	88.3231	0.16	0.00	0.00	0
14/04/2011	Spot Bond	74.1123	74.2476	0.18	0.00	0.00	0
14/04/2011	Spot Bond	98.6400	98.6473	0.01	0.00	0.00	0
14/04/2011	Spot Bond	101.0479	100.9622	(0.08)	0.00	0.00	0
14/04/2011	Spot Bond	102.4799	102.5133	0.03	0.00	0.00	0
14/04/2011	Spot Bond	83.1544	83.2539	0.12	0.00	0.00	0
14/04/2011	Spot Bond	5.9300	100.4650	1594.18	0.00	0.00	0
14/04/2011	Spot Bond	5.9500	100.4665	1588.51	0.00	0.00	0
14/04/2011	Spot Bond	6.0200	100.4720	1568.97	0.00	0.00	0
14/04/2011	Spot Bond	6.3200	100.4954	1490.12	0.00	0.00	0
14/04/2011	Spot Bond	7.3500	100.5756	1268.38	0.00	0.00	0
14/04/2011	Spot Bond	8.8000	100.6883	1044.19	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	61.6326	(38.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.6267	(91.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.6494	(91.35)	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
14/04/2011	Spot Bond	100.0000	9.0246	(90.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.7068	(90.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.5493	(87.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.7791	(12.22)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.8175	(12.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.9880	(12.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.4997	(11.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.7789	(10.22)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.2713	(8.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	65.8129	(34.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	65.8189	(34.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	65.8723	(34.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.0444	(33.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.6558	(33.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.5165	(32.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	69.8909	(30.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.2386	(86.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	102.7136	2.71	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	62.4239	(37.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	62.6209	(37.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	63.2571	(36.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.3155	(93.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.7666	(93.23)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.0673	(92.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.6688	(92.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.0698	(91.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.3202	(87.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.7468	(69.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.8885	(69.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.3134	(68.69)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.5558	(94.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.6652	(95.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.6652	(95.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.3518	(85.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7940	(89.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.3336	(85.67)	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
14/04/2011	Spot Bond	100.0000	8.0010	(92.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.2455	(92.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.4535	(85.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.3855	(95.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.3855	(95.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	47.9853	(52.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	63.3187	(36.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.1971	(74.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.1274	(99.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0078	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.7982	(73.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.9449	(73.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7950	(89.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.1371	(88.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.5770	(88.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.9937	(85.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.7970	(86.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.0848	(88.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.0347	(87.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.2648	(87.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.4949	(87.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.6824	(87.32)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	56.4794	(43.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.4938	(60.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.4183	(97.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0097	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.4183	(97.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	35.7945	(64.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	35.7945	(64.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.4790	(93.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.6279	(93.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.2132	(93.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.2132	(93.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.8799	(94.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.8799	(94.12)	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
14/04/2011	Spot Bond	100.0000	5.5516	(94.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.5516	(94.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.2117	(94.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.2117	(94.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.9022	(95.10)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.9022	(95.10)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.6060	(95.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.6060	(95.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.3458	(95.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.0990	(95.90)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	34.1633	(65.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.8335	(74.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.8335	(74.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.8335	(74.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.8335	(74.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.2136	(72.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.4751	(76.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4884	(84.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4884	(84.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.0016	(70.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.0270	(69.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	73.7490	(26.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	64.9105	(35.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.4247	(72.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.7583	(16.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.1381	(91.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	47.0034	(53.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.7470	(90.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.2950	(90.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.8137	(91.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.0768	(95.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.0153	(95.98)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.2528	(93.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.4693	(91.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.6033	(74.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.4133	(91.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.2147	(95.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	48.9073	(51.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.2530	(93.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	45.3672	(54.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	3.4519	(96.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.5167	(90.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	43.8214	(56.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.8057	(72.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.1210	(93.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.8014	(92.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.0476	(90.95)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7591	(89.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0148	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.0421	(89.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.0032	(89.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.5112	(74.49)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.7163	(78.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.7163	(78.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.6546	(68.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0319	(99.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	3.3310	(96.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.4846	(94.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.4714	(92.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	68.9981	(31.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	71.8504	(28.15)	0.00	0.00	0

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14/04/2011	Spot Bond	100.0000	0.0159	(99.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.2240	(95.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0159	(99.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	1.0342	(98.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	73.4406	(26.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.8498	(33.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.8482	(87.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0054	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.2560	(85.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6024	(79.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.8098	(97.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.3263	(73.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.6326	(74.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.5196	(74.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.6982	(83.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.9179	(99.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0111	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.2714	(99.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	68.2243	(31.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	93.2595	(6.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.5616	(99.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.5616	(99.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	101.7507	1.75	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.2849	(1.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0

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14/04/2011	Spot Bond	100.0000	97.2561	(2.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	96.8744	(3.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.4480	(1.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	78.3262	(21.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.6136	(10.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.6848	(13.32)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.0172	(71.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.5766	(12.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.5792	(17.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	80.0439	(19.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	77.6596	(22.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	74.3381	(25.66)	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
14/04/2011	Spot Bond	100.0000	71.2891	(28.71)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	70.3276	(29.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.9173	(4.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	93.7577	(6.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.1747	(13.83)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.3042	(32.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	84.8837	(15.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.5240	(16.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	80.9313	(19.07)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	78.4946	(21.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	76.2004	(23.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	73.0000	(27.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	70.0576	(29.94)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	84.6868	(15.31)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.0223	(75.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.6944	(95.31)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.5878	(11.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	96.9202	(3.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	84.9839	(15.02)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
14/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.5497	(4.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.0849	(13.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	78.4946	(21.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	57.0003	(43.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	55.5048	(44.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	54.0486	(45.95)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.7237	(95.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.8358	(92.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.6838	(90.32)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.5733	(79.43)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	81.0559	(18.94)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.0901	(87.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.8465	(84.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.8484	(91.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.8539	(92.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.9761	(92.02)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.1523	(91.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.9940	(87.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.8147	(86.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.4153	(87.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.4503	(77.55)	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
14/04/2011	Spot Bond	100.0000	64.3842	(35.62)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	44.8039	(55.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.8507	(87.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.4076	(17.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.4535	(76.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	81.2468	(18.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	81.2468	(18.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.3764	(71.62)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.3717	(78.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.5825	(76.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.4068	(32.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.4068	(32.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.4068	(32.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.8647	(75.14)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.5825	(76.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.7926	(76.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.4286	(86.57)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.5788	(11.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.5788	(11.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.7112	(86.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	68.9497	(31.05)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.6438	(16.36)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.7244	(82.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	69.0684	(30.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.3869	(17.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.9620	(79.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.9061	(79.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.1460	(86.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.9112	(32.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.4643	(33.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.4643	(33.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	45.5621	(54.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.8003	(82.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.2302	(83.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	33.2612	(66.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.6511	(78.35)	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
14/04/2011	Spot Bond	100.0000	10.9580	(89.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.8305	(88.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.5690	(89.43)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.5213	(16.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.8318	(89.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.9475	(89.05)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.3802	(89.62)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.3802	(89.62)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.4396	(89.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.5528	(90.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.4396	(89.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.3208	(89.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.4729	(88.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.4614	(71.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.4149	(83.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.3364	(90.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.4149	(83.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.4614	(71.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.5407	(91.46)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.7370	(91.26)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.8191	(91.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.6040	(91.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.2232	(83.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.3710	(91.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.5369	(73.46)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.8724	(80.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.5369	(73.46)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.8110	(41.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.8110	(41.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.7814	(41.22)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.7814	(41.22)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	61.7259	(38.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	61.7203	(38.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	60.7049	(39.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.9635	(41.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	60.3525	(39.65)	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
14/04/2011	Spot Bond	100.0000	16.5319	(83.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.7633	(17.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.8483	(91.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.4675	(78.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.0126	(86.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.2202	(81.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.2612	(83.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.4709	(86.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.2894	(83.71)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.1262	(78.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.9372	(82.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.8476	(90.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.9246	(86.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.1691	(82.83)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.9852	(71.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.1854	(91.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.9234	(61.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.2967	(92.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.2773	(91.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.6605	(84.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.2455	(10.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.7615	(59.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.2319	(78.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.2509	(16.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.9534	(59.05)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.6464	(0.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	45.6872	(54.31)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	34.2423	(65.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.6599	(86.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	33.5728	(66.43)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.8070	(72.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.7242	(60.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	32.0736	(67.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.2011	(81.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.4183	(78.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.4183	(78.58)	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
14/04/2011	Spot Bond	100.0000	21.4183	(78.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.5336	(76.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.4648	(78.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.9993	(79.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.3027	(59.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6268	(79.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	41.6544	(58.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.9343	(77.07)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.1942	(59.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.5816	(62.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.3175	(82.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.8501	(79.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.2304	(59.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.6155	(62.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.1592	(82.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.5485	(16.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.9993	(79.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6734	(79.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.9958	(82.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.9420	(77.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.6133	(77.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.4133	(75.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.5431	(16.46)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.0282	(77.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.7023	(78.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.6805	(16.32)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.7954	(78.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	44.1062	(55.89)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.3439	(17.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.3103	(74.69)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.6988	(69.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.1233	(80.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	59.7905	(40.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.6317	(81.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.6317	(81.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.9382	(73.06)	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
14/04/2011	Spot Bond	100.0000	13.3684	(86.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.5472	(5.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.5705	(7.43)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7320	(89.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.5322	(89.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.2258	(89.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	68.3936	(31.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	61.9738	(38.03)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.6268	(72.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.1898	(71.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.8255	(72.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.8255	(72.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.6595	(83.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.7395	(59.26)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.6934	(71.31)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.6495	(71.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.6056	(71.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.1553	(76.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.1553	(76.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.6495	(71.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.6495	(71.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.1112	(13.89)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.4900	(16.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.5309	(41.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	62.8120	(37.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	101.8328	1.83	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	101.8328	1.83	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.6726	(41.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.5309	(41.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.0211	(17.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.9882	(60.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.9954	(60.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.9954	(60.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.9954	(60.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.0966	(59.90)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.0532	(59.95)	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
14/04/2011	Spot Bond	100.0000	40.1472	(59.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.2818	(14.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	41.6527	(58.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.7909	(62.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.9172	(13.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.0767	(16.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.0563	(16.94)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.4472	(86.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	63.8549	(36.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.5050	(68.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.1783	(86.82)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.8644	(5.14)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	64.5941	(35.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	32.6101	(67.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	64.8785	(35.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	33.0705	(66.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.1455	(76.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.3989	(76.60)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.6664	(75.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.0912	(68.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.8070	(71.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.8668	(92.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.3045	(92.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.2702	(90.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	55.7783	(44.22)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.1957	(78.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.4163	(75.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.0216	(5.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.2101	(77.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.6745	(16.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.8345	(78.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.4475	(83.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.5992	(17.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.2523	(88.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.4007	(89.60)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.9451	(80.05)	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
14/04/2011	Spot Bond	100.0000	58.4234	(41.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.6553	(77.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.7914	(77.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.1266	(76.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.2314	(76.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.3313	(75.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.6826	(74.32)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.5311	(73.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.1912	(11.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.2726	(11.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.3454	(11.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.7703	(78.23)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.9872	(84.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7538	(89.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.4096	(91.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.0766	(11.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.0042	(15.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.0042	(15.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	101.6236	1.62	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.8370	(4.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	86.5932	(13.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.1669	(17.83)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.9340	(91.07)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	97.5890	(2.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	97.6113	(2.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	97.7038	(2.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	97.8123	(2.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.2436	(11.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.2580	(11.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.3503	(11.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.0482	(69.95)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.6518	(93.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.4875	(91.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.7267	(70.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.2779	(69.72)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.5075	(69.49)	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
14/04/2011	Spot Bond	100.0000	31.3342	(68.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.5179	(88.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	36.8355	(63.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	36.8355	(63.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.4822	(80.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.2897	(90.71)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	36.9969	(63.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.6987	(80.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.6318	(90.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.2053	(62.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.0883	(79.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.0717	(89.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.9449	(62.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6078	(79.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.6093	(89.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.8525	(61.15)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	40.1971	(59.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	41.2153	(58.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	44.7931	(55.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.1589	(70.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.4114	(70.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.1707	(70.83)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.8722	(88.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.9277	(90.07)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.5820	(79.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.1380	(83.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.1425	(83.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	59.7740	(40.23)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	59.7956	(40.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	60.0112	(39.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.9584	(92.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	57.9422	(42.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	57.9578	(42.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.1406	(41.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.8196	(41.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.5969	(87.40)	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
14/04/2011	Spot Bond	100.0000	97.7155	(2.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.5168	(76.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	43.5998	(56.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.4938	(1.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.3475	(88.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.2415	0.24	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.1310	(33.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	45.1802	(54.82)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.7717	(68.23)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.1903	(76.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.6982	(82.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.6982	(82.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.4335	(12.57)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.8878	(80.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.2329	(17.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.6661	(53.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.9124	(83.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.8564	(82.14)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.1649	(89.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.7086	(86.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.0933	(88.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.1919	(90.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.7261	(72.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.5098	(88.49)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.5121	(79.49)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.9824	(91.02)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	67.2972	(32.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.9686	(69.03)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.7876	(73.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	43.3816	(56.62)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.6505	(81.35)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	64.4234	(35.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.9244	(73.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4133	(84.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.0504	(7.95)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.4057	(16.59)	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
14/04/2011	Spot Bond	100.0000	90.9506	(9.05)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	83.8826	(16.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.6558	(33.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	32.7758	(67.22)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.9179	(81.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.5034	(91.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.4233	(92.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	84.1175	(15.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	41.4481	(58.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7246	(89.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.5272	(73.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.5616	(89.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.7374	(92.26)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.0291	(83.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.7206	(91.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.9504	(68.05)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.9214	(70.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	88.8934	(11.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.2548	(8.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.5483	(8.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	91.5483	(8.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.1345	(53.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.3656	(87.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.2227	(70.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.3241	(71.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.1968	(71.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.1968	(71.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.1968	(71.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.6213	(88.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.1353	(88.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.9385	(89.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7097	(89.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	84.0377	(15.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.3977	(90.60)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.5384	(89.46)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.3274	(88.67)	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
14/04/2011	Spot Bond	100.0000	10.4946	(89.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	43.1189	(56.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.2965	(71.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.5610	(93.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.0438	(87.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.0119	(53.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.4117	(5.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.4162	(5.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.7693	(5.23)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	62.6944	(37.31)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	43.0341	(56.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.4439	(77.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.4483	(5.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.9986	(5.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	63.0313	(36.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.8424	(77.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	94.6042	(5.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.1132	(4.89)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	63.1998	(36.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.3406	(76.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.1591	(4.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.9882	(76.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.1825	(89.82)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	103.2095	3.21	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.4049	(61.60)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.0876	(91.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.1366	(91.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.1660	(91.83)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.8715	(91.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.6554	(90.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.5548	(85.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.4474	(53.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.6115	(75.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.9644	(84.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.4536	(75.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.6771	(84.32)	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
14/04/2011	Spot Bond	100.0000	102.7086	2.71	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	102.7934	2.79	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	103.0128	3.01	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	103.4915	3.49	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	103.7408	3.74	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.6070	(41.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.5021	(41.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	58.8957	(41.10)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	59.1581	(40.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	60.3390	(39.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.1289	(87.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.0769	(10.92)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.0989	(71.90)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.3365	(79.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.2066	(10.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.6193	(79.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.9869	(79.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.2710	(71.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.0905	(78.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.9869	(79.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.5721	(71.43)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.9388	(78.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.3464	(70.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.6928	(77.31)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.4731	(82.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.5259	(61.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.5962	(61.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.8772	(61.12)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.5778	(80.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	87.1799	(12.82)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	60.9707	(39.03)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	60.3282	(39.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	32.2711	(67.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	32.9853	(67.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.2165	(81.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.0417	(69.96)	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
14/04/2011	Spot Bond	100.0000	9.5256	(90.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.9213	(92.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	62.3998	(37.60)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	84.4646	(15.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.7642	(83.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.4995	(82.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.4460	(89.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.0044	(2.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	93.3108	(6.69)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	89.3806	(10.62)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	99.7927	(0.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	100.4333	0.43	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	36.9597	(63.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	36.7575	(63.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.3304	(62.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.0717	(61.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.4134	(1.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	45.2377	(54.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.9363	(82.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.4278	(81.57)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.5917	(81.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.3016	(82.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.8676	(60.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.2933	(87.71)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.4770	(81.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.6140	(84.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.1521	(83.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4976	(84.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	79.8961	(20.10)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	48.3492	(51.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	33.4720	(66.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.1859	(73.81)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.3247	(81.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	74.4096	(25.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	65.9754	(34.02)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.9572	(89.04)	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
14/04/2011	Spot Bond	100.0000	15.6029	(84.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.2328	(88.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.5901	(90.41)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.7670	(88.23)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.7857	(81.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	35.7596	(64.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	35.6958	(64.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	28.0145	(71.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.4183	(90.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.1010	(82.90)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.5789	(86.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	82.5166	(17.48)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.5038	(85.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	22.0188	(77.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.6120	(85.39)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.8020	(89.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.1381	(91.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	44.8011	(55.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.1499	(81.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.4070	(53.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	92.4610	(7.54)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	72.3387	(27.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	109.6147	9.61	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	53.9937	(46.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.8861	(76.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.5075	(78.49)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.3176	(83.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4498	(84.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.0559	(87.94)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.9543	(86.05)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	31.8859	(68.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.4387	(87.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.4922	(83.51)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.5509	(83.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	98.2594	(1.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.6652	(75.33)	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
14/04/2011	Spot Bond	100.0000	21.1150	(78.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.1510	(88.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.2163	(88.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.0879	(83.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.7093	(87.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.7113	(88.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.3415	(80.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.3387	(88.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4747	(84.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.2620	(88.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.8176	(84.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4351	(84.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.3268	(86.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.9270	(89.07)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.3625	(85.64)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7939	(89.21)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.0891	(91.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	55.5532	(44.45)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	45.2272	(54.77)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	55.0502	(44.95)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.6600	(88.34)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.0161	(88.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.0161	(88.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	48.4782	(51.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	68.4505	(31.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.0575	(84.94)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.1048	(81.90)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.9676	(88.03)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.1240	(88.88)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	51.5809	(48.42)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.7067	(91.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.7067	(91.29)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.6201	(85.38)	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
14/04/2011	Spot Bond	100.0000	53.0109	(46.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	95.2174	(4.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.4532	(86.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.6280	(70.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	74.0388	(25.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.8319	(82.17)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.7524	(89.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	55.6265	(44.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.7422	(83.26)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	55.6265	(44.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	29.5998	(70.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.3893	(79.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	34.9143	(65.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	33.3024	(66.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.7572	(80.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	48.9990	(51.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.0505	(60.95)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	73.2982	(26.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.8983	(83.10)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.7525	(88.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.1524	(80.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.5292	(85.47)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.1330	(86.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.3683	(76.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.9092	(86.09)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.5654	(87.43)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.2041	(86.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.3620	(81.64)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.6020	(88.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	76.2148	(23.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.8376	(86.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	37.1833	(62.82)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	106.3876	6.39	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	23.1968	(76.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	57.8583	(42.14)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.7666	(80.23)	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
14/04/2011	Spot Bond	100.0000	21.2415	(78.76)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.3606	(88.64)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.0661	(75.93)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.9162	(83.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.9354	(82.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	16.7337	(83.27)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	112.6527	12.65	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4710	(84.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	70.3445	(29.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	108.5376	8.54	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	36.7189	(63.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	96.2666	(3.73)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	34.0943	(65.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.3721	(53.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	70.9763	(29.02)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.3220	(93.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	73.1463	(26.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	73.1463	(26.85)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.8098	(97.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	1.2488	(98.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.9657	(74.03)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	71.0117	(28.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	48.0079	(51.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	32.0053	(67.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	21.3369	(78.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.2246	(85.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.4830	(90.52)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	6.3220	(93.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	4.2147	(95.79)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.8098	(97.19)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	1.8732	(98.13)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	1.2488	(98.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	85.2804	(14.72)	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
14/04/2011	Spot Bond	100.0000	57.9367	(42.06)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	38.6245	(61.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	25.7497	(74.25)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.1664	(82.83)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.4443	(88.56)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.6295	(92.37)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.0863	(94.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	3.3909	(96.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.2606	(97.74)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	1.5071	(98.49)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	1.0047	(99.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.6698	(99.33)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.4465	(99.55)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.2977	(99.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.1985	(99.80)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.1323	(99.87)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0882	(99.91)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0588	(99.94)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0392	(99.96)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0261	(99.97)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0174	(99.98)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0116	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0077	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0052	(99.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0034	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	46.1815	(53.82)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.9594	(84.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	70.0489	(29.95)	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
14/04/2011	Spot Bond	100.0000	16.6159	(83.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	26.8637	(73.14)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	8.8893	(91.11)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.4207	(90.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.0129	(82.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.9643	(90.04)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.3474	(88.65)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.1601	(87.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	66.5415	(33.46)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	30.1367	(69.86)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.6385	(84.36)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	24.7040	(75.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.3042	(87.70)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	27.3702	(72.63)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	70.7952	(29.20)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	48.7641	(51.24)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.4207	(90.58)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.4114	(84.59)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.3877	(90.61)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	19.7176	(80.28)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	17.2243	(82.78)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	69.2495	(30.75)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	56.3174	(43.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	20.8185	(79.18)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.5602	(86.44)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.3354	(88.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	15.5981	(84.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	10.8432	(89.16)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.6230	(87.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.9237	(88.08)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	39.3334	(60.67)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.6004	(88.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	18.4888	(81.51)	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
14/04/2011	Spot Bond	100.0000	15.6243	(84.38)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	13.0133	(86.99)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.4976	(87.50)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.4270	(87.57)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	12.3957	(87.60)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	14.7026	(85.30)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	11.9924	(88.01)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	3.3206	(96.68)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	9.1566	(90.84)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	7.4714	(92.53)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	2.6012	(97.40)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	5.3392	(94.66)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	3.3132	(96.69)	0.00	0.00	0
14/04/2011	Spot Bond	100.0000	0.1061	(99.89)	0.00	0.00	0
Total							0