



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 15/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/04/2011	Spot Bond	83.3365	99.8261	19.79	0.00	0.00	0
15/04/2011	Spot Bond	104.2721	104.3256	0.05	0.00	0.00	0
15/04/2011	Spot Bond	122.2977	122.7383	0.36	0.00	0.00	0
15/04/2011	Spot Bond	117.9020	118.8199	0.78	0.00	0.00	0
15/04/2011	Spot Bond	109.8150	109.8189	0.00	0.00	0.00	0
15/04/2011	Spot Bond	132.5627	132.5723	0.01	0.00	0.00	0
15/04/2011	Spot Bond	107.2136	107.5608	0.32	0.00	0.00	0
15/04/2011	Spot Bond	113.7170	113.7254	0.01	0.00	0.00	0
15/04/2011	Spot Bond	100.6250	101.0885	0.46	0.00	0.00	0
15/04/2011	Spot Bond	100.2576	100.7758	0.52	0.00	0.00	0
15/04/2011	Spot Bond	103.0598	103.3393	0.27	0.00	0.00	0
15/04/2011	Spot Bond	94.1464	94.6897	0.58	0.00	0.00	0
15/04/2011	Spot Bond	88.3231	88.8315	0.58	0.00	0.00	0
15/04/2011	Spot Bond	74.2476	74.9379	0.93	0.00	0.00	0
15/04/2011	Spot Bond	98.6473	98.6545	0.01	0.00	0.00	0
15/04/2011	Spot Bond	100.9622	101.1562	0.19	0.00	0.00	0
15/04/2011	Spot Bond	102.5133	102.5194	0.01	0.00	0.00	0
15/04/2011	Spot Bond	83.2539	83.9556	0.84	0.00	0.00	0
15/04/2011	Spot Bond	5.9300	100.4810	1594.45	0.00	0.00	0
15/04/2011	Spot Bond	5.9500	100.4826	1588.78	0.00	0.00	0
15/04/2011	Spot Bond	6.0200	100.4883	1569.24	0.00	0.00	0
15/04/2011	Spot Bond	6.3200	100.5125	1490.39	0.00	0.00	0
15/04/2011	Spot Bond	7.3500	100.5955	1268.65	0.00	0.00	0
15/04/2011	Spot Bond	8.8000	100.7121	1044.46	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	61.7823	(38.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.6484	(91.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.6712	(91.33)	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
15/04/2011	Spot Bond	100.0000	9.0473	(90.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.7312	(90.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.5809	(87.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.9847	(12.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.0231	(11.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.1941	(11.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.7070	(11.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.9892	(10.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.4851	(8.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	65.9763	(34.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	65.9823	(34.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.0358	(33.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.2084	(33.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.8213	(33.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	67.6841	(32.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	70.0644	(29.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.2711	(86.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	62.5806	(37.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	62.7781	(37.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	63.4159	(36.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.3310	(93.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.7832	(93.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.0847	(92.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.6876	(92.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.0896	(91.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.3504	(87.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.8240	(69.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.9660	(69.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.3920	(68.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.5663	(94.43)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.6741	(95.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.6741	(95.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.3791	(85.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.8203	(89.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.3609	(85.64)	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
15/04/2011	Spot Bond	100.0000	8.0161	(91.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.2633	(92.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.4886	(85.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.3940	(95.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.3940	(95.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	48.1057	(51.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	63.4724	(36.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.2536	(74.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.1276	(99.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0078	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.8655	(73.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.0125	(72.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.8215	(89.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.1644	(88.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.6054	(88.39)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.0238	(84.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.8247	(86.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.1117	(88.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.0649	(87.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.2956	(87.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.5263	(87.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.7143	(87.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	56.6181	(43.38)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	39.5908	(60.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.4229	(97.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0098	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.4229	(97.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	35.8625	(64.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	35.8625	(64.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.4913	(93.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.6405	(93.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.2254	(93.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.2254	(93.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.8915	(94.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.8915	(94.11)	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
15/04/2011	Spot Bond	100.0000	5.5626	(94.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.5626	(94.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.2220	(94.78)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.2220	(94.78)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.9119	(95.09)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.9119	(95.09)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.6151	(95.38)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.6151	(95.38)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.3544	(95.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.1072	(95.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	34.2399	(65.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.8908	(74.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.8908	(74.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.8908	(74.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.8908	(74.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.2736	(72.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.5269	(76.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.5232	(84.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.5232	(84.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.0685	(69.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.0940	(69.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	73.8914	(26.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	65.0553	(34.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.4855	(72.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.9420	(16.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1562	(91.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	47.1083	(52.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.7655	(90.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.3127	(90.69)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.8304	(91.17)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.0845	(95.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.0229	(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
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.2665	(93.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.4882	(91.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.6601	(74.34)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.4322	(91.57)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.2240	(95.78)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	49.0158	(50.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.2669	(93.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	45.4684	(54.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	3.4596	(96.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.5379	(90.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	43.9197	(56.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.8670	(72.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.1346	(93.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.8188	(92.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.0678	(90.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.7912	(89.21)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0148	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.0646	(89.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.0278	(88.97)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.5678	(74.43)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.7643	(78.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.7643	(78.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.7244	(68.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0320	(99.97)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	3.3384	(96.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.4969	(94.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.4882	(92.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	69.1288	(30.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	71.9921	(28.01)	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
15/04/2011	Spot Bond	100.0000	0.0160	(99.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.2333	(95.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0160	(99.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	1.0365	(98.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	73.5887	(26.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.9725	(33.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.8770	(87.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0054	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.2874	(85.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6481	(79.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.8160	(97.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.3844	(73.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.6895	(74.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.5762	(74.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.7356	(83.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.9200	(99.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0111	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.2720	(99.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	68.3521	(31.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.5800	(6.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.5622	(99.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.5622	(99.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	102.0185	2.02	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.5428	(1.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0

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15/04/2011	Spot Bond	100.0000	97.4987	(2.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	97.1160	(2.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.6991	(1.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	78.4946	(21.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.8269	(10.17)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.9499	(13.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.0704	(71.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.7812	(12.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.3777	(11.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	84.1014	(15.90)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.7664	(17.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	80.2198	(19.78)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	77.8252	(22.17)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	74.4898	(25.51)	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
15/04/2011	Spot Bond	100.0000	71.4286	(28.57)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	70.4633	(29.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	96.1626	(3.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.9921	(6.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.3728	(13.63)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	67.4732	(32.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.0816	(14.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.7156	(16.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.1111	(18.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	78.6638	(21.34)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	76.3598	(23.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	73.1463	(26.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	70.1923	(29.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	84.8837	(15.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.6808	(14.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0085	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.0680	(75.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.7035	(95.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.7973	(11.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	97.1706	(2.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.1749	(14.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	96.3061	(3.69)	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
15/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	90.1235	(9.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.7404	(12.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	78.6638	(21.34)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.4608	(10.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	57.1086	(42.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	55.6103	(44.39)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	54.1513	(45.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.7329	(95.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.8548	(92.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.7081	(90.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6233	(79.38)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.2916	(18.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.1205	(87.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.8850	(84.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.8699	(91.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.8730	(92.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.9955	(92.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1721	(91.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.0256	(86.97)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.8482	(86.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.4455	(87.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.5049	(77.50)	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
15/04/2011	Spot Bond	100.0000	64.5458	(35.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	44.9164	(55.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.8823	(87.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.5904	(17.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.5124	(76.49)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.4810	(18.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.4810	(18.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.4453	(71.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.4236	(78.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.6397	(76.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	67.5760	(32.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	67.5760	(32.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	67.5760	(32.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.9224	(73.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.6397	(76.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.8523	(76.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.4623	(86.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.7867	(11.21)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.7867	(11.21)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.7457	(86.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	69.1228	(30.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.8920	(16.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.7690	(82.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	69.2418	(30.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.5691	(17.43)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.0129	(78.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.9569	(79.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.1790	(86.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	68.0817	(31.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.6293	(33.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.6293	(33.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	45.6752	(54.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.8449	(82.16)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.2701	(83.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	33.3447	(66.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.7036	(78.30)	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
15/04/2011	Spot Bond	100.0000	10.9846	(89.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.8593	(88.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.5947	(89.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.7691	(16.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.8581	(89.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.9740	(89.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.4035	(89.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.4035	(89.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.4630	(89.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.5760	(90.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.4630	(89.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.3440	(89.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.5008	(88.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.5305	(71.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.4547	(83.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.3591	(90.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.4547	(83.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.5305	(71.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.5614	(91.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.7582	(91.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.8405	(91.16)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.6249	(91.38)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.2626	(83.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.3913	(91.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.6020	(73.40)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.9212	(80.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.6020	(73.40)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.9277	(41.07)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.9277	(41.07)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.8980	(41.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.8980	(41.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	61.8610	(38.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	61.8555	(38.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	60.8523	(39.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	59.1067	(40.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	60.5169	(39.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/04/2011	Spot Bond	100.0000	16.5647	(83.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.9484	(17.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.8700	(91.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.5197	(78.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.0445	(86.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.2664	(81.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.3007	(83.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.5036	(86.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.3303	(83.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.1781	(78.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.9822	(82.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.8678	(90.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.9588	(86.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.2677	(82.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.0434	(70.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.2098	(91.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	39.0190	(60.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.3150	(92.68)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.2981	(91.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.6998	(84.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.4575	(10.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.8605	(59.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.2835	(78.72)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.4367	(16.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	41.0529	(58.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	99.9080	(0.09)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	45.8019	(54.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	34.3282	(65.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.6938	(86.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	33.6417	(66.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.8745	(72.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	39.8207	(60.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	32.1515	(67.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.2453	(81.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.4703	(78.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.4703	(78.53)	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
15/04/2011	Spot Bond	100.0000	21.4703	(78.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.5907	(76.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.5170	(78.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.0503	(78.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.4005	(59.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6769	(79.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	41.7555	(58.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.9919	(77.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.2918	(59.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.6739	(62.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.3610	(82.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.9012	(79.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.3281	(59.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.7078	(62.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.2023	(82.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.7964	(16.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.0503	(78.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.7236	(79.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.0410	(81.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.9996	(77.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.6700	(77.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.4725	(75.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.7910	(16.21)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.0817	(77.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.7550	(78.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.9289	(16.07)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.8483	(78.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	44.2133	(55.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.5269	(17.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.3738	(74.63)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.7759	(69.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.1697	(80.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	59.9357	(40.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.6770	(81.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.6770	(81.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.0043	(73.00)	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
15/04/2011	Spot Bond	100.0000	13.4019	(86.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.8743	(5.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.8843	(7.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.7580	(89.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.5578	(89.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.2507	(89.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	68.5634	(31.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	62.1293	(37.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.6946	(72.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.2590	(71.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.8938	(72.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.8938	(72.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.7004	(83.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.8385	(59.16)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.7630	(71.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.7191	(71.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.6751	(71.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.2127	(76.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.2127	(76.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.7191	(71.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.7191	(71.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.3087	(13.69)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.7377	(16.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.6731	(41.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	62.9697	(37.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.8128	(18.19)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.8128	(18.19)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.8151	(41.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.6731	(41.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.2033	(17.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.0853	(59.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.0925	(59.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.0925	(59.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.0925	(59.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.1940	(59.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.1505	(59.85)	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
15/04/2011	Spot Bond	100.0000	40.2447	(59.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.4774	(14.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	41.7550	(58.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.8836	(62.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.1166	(12.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.2630	(16.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.2426	(16.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.4798	(86.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	64.0152	(35.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.5841	(68.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.2113	(86.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.1064	(4.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	64.7563	(35.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	32.6919	(67.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	65.0413	(34.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	33.1535	(66.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.2036	(76.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.4577	(76.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.7283	(75.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.1693	(68.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.8769	(71.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.8859	(92.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.3222	(92.68)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.2927	(90.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	55.9153	(44.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.2430	(78.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.4769	(75.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.2560	(5.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.2658	(77.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.8625	(16.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.8832	(78.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.4883	(83.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.7836	(17.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.2797	(88.72)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.4260	(89.57)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.9946	(80.01)	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
15/04/2011	Spot Bond	100.0000	58.5652	(41.43)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.7121	(77.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.8487	(77.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.1847	(76.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.2897	(76.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.3924	(75.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.7471	(74.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.5977	(73.40)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.3987	(11.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.4803	(11.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.5533	(11.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.8231	(78.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.8215	(87.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.7805	(89.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.4307	(91.57)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.2833	(11.72)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.1987	(14.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.1987	(14.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	81.6447	(18.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	96.1793	(3.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	86.8605	(13.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.3499	(17.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.9562	(91.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	97.9400	(2.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	97.9624	(2.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.0553	(1.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.1641	(1.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.5211	(11.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.5355	(11.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	88.6281	(11.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.1237	(69.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.6681	(93.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.5084	(91.49)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.8013	(70.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.3539	(69.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.5841	(69.42)	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
15/04/2011	Spot Bond	100.0000	31.4129	(68.59)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.5459	(88.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	36.9260	(63.07)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	36.9260	(63.07)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.5301	(80.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.3125	(90.69)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.0877	(62.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.7470	(80.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.6554	(90.34)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.2966	(62.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.1376	(79.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.0964	(89.90)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.0380	(61.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6584	(79.34)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.6353	(89.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.9479	(61.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	40.2958	(59.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	41.3153	(58.68)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	44.9056	(55.09)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.2297	(70.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.4828	(70.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.2416	(70.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.9011	(88.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.9518	(90.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6320	(79.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.1772	(83.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.1817	(83.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	59.9191	(40.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	59.9408	(40.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	60.1569	(39.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.9777	(92.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.0829	(41.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.0986	(41.90)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.2818	(41.72)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.9624	(41.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.6286	(87.37)	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
15/04/2011	Spot Bond	100.0000	97.9693	(2.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.5758	(76.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	43.7092	(56.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.8468	(1.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.3703	(88.63)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.5088	0.51	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.2970	(33.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	45.2936	(54.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.8515	(68.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.2485	(76.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.7426	(82.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.7426	(82.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.6359	(12.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.9366	(80.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.4157	(17.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.7819	(53.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.9549	(83.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.8998	(82.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.1896	(89.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.7430	(86.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.1202	(88.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.2142	(90.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.7942	(72.21)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.5387	(88.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.5625	(79.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.0050	(91.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	67.4662	(32.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.0380	(68.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.8470	(73.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	43.4789	(56.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.6968	(81.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	64.5851	(35.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.9905	(73.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.4512	(84.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.3624	(7.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	83.5944	(16.41)	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
15/04/2011	Spot Bond	100.0000	91.2548	(8.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	84.0729	(15.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.8213	(33.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	32.8572	(67.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.9649	(81.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.5240	(91.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.4413	(92.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	84.3078	(15.69)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	41.5488	(58.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.7506	(89.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.5924	(73.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.5875	(89.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.7564	(92.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.0609	(83.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.7418	(91.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	32.0297	(67.97)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.9940	(70.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.1036	(10.90)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.5610	(8.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.7705	(8.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	91.7705	(8.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.2490	(53.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.3966	(87.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.2937	(70.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.3928	(71.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.2653	(71.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.2653	(71.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.2653	(71.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.6498	(88.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.1627	(88.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.9654	(89.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.7357	(89.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	84.2274	(15.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.4205	(90.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.5646	(89.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.3555	(88.64)	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
15/04/2011	Spot Bond	100.0000	10.5213	(89.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	43.2272	(56.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.3653	(71.63)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.5771	(93.42)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.0741	(87.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.1261	(53.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.6495	(5.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.6541	(5.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.0080	(4.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	62.8518	(37.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	43.1422	(56.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.5002	(77.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.6862	(5.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.2379	(4.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	63.1895	(36.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.8998	(77.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	94.8425	(5.16)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.3528	(4.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	63.3584	(36.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.3992	(76.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.3988	(4.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.0484	(75.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.2081	(89.79)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	102.9290	2.93	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.4992	(61.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1075	(91.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1566	(91.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1861	(91.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.8933	(91.11)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.6791	(90.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.5906	(85.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.5640	(53.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.6733	(75.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.0044	(84.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.5150	(75.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.7164	(84.28)	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
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.7494	(41.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	58.6441	(41.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	59.0387	(40.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	59.3018	(40.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	60.4855	(39.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.1586	(87.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.2885	(10.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.1672	(71.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.3859	(79.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.4185	(10.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.6694	(79.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.0378	(78.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.3397	(71.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.1418	(78.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.0378	(78.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.6415	(71.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.9921	(78.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.4176	(70.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.7479	(77.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.5170	(82.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.6205	(61.38)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.6909	(61.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.9727	(61.03)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.6253	(80.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	87.4499	(12.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	61.1187	(38.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	60.4747	(39.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	32.3504	(67.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	33.0690	(66.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.2613	(81.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.1171	(69.88)	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
15/04/2011	Spot Bond	100.0000	9.5495	(90.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.9406	(92.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	62.5582	(37.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	84.7190	(15.28)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.8063	(83.19)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.5434	(82.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.4714	(89.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.2544	(1.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	93.5368	(6.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	89.5880	(10.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.1491	0.15	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.7920	0.79	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.0504	(62.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	36.8477	(63.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.4220	(62.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.1652	(61.83)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.7661	(1.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	45.3512	(54.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.9814	(82.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.4741	(81.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.6384	(81.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.3404	(82.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	39.9555	(60.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.3205	(87.68)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.5178	(81.48)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.6491	(84.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.1877	(83.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.5318	(84.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	80.0633	(19.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	48.4570	(51.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	33.5471	(66.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.2436	(73.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.3473	(81.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	74.5546	(25.45)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.1008	(33.90)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.9814	(89.02)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/04/2011	Spot Bond	100.0000	15.6379	(84.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.2579	(88.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.6112	(90.39)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.7929	(88.21)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.8418	(81.16)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	35.8393	(64.16)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	35.7754	(64.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	28.0766	(71.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.4390	(90.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.1391	(82.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.6088	(86.39)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	82.6941	(17.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.5360	(85.46)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	22.0674	(77.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.6444	(85.36)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.8260	(89.17)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1562	(91.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	44.9016	(55.10)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.1906	(81.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.5111	(53.49)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	92.6775	(7.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	72.5000	(27.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	109.9024	9.90	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	54.1148	(45.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.9396	(76.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.5558	(78.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.3540	(83.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.4842	(84.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.0825	(87.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.9851	(86.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	31.9570	(68.04)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.4664	(87.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.5290	(83.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.5878	(83.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	98.5045	(1.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.7205	(75.28)	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
15/04/2011	Spot Bond	100.0000	21.1621	(78.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.1760	(88.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.2414	(88.76)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.1240	(83.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.7379	(87.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.7371	(88.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.3849	(80.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.3638	(88.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.5088	(84.49)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.2871	(88.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.8529	(84.15)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.4691	(84.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.3562	(86.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.9512	(89.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.3945	(85.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.8181	(89.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.1071	(91.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	55.6778	(44.32)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	45.3287	(54.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	55.1548	(44.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.6862	(88.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.0408	(88.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.0408	(88.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	48.5863	(51.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	68.6040	(31.40)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.0908	(84.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.1448	(81.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.9939	(88.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.1486	(88.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	51.6966	(48.30)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.7261	(91.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.7261	(91.27)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.6525	(85.35)	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
15/04/2011	Spot Bond	100.0000	53.1278	(46.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	95.4358	(4.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.4829	(86.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.6944	(70.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	74.1815	(25.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.8712	(82.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.7761	(89.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	55.7498	(44.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.7795	(83.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	55.7498	(44.25)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	29.6655	(70.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.4351	(79.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	34.9926	(65.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	33.3759	(66.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.8015	(80.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	49.1083	(50.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	39.1367	(60.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	73.4617	(26.54)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.9360	(83.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.7784	(88.22)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.1953	(80.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.5617	(85.44)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.1625	(86.84)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.4204	(76.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.9399	(86.06)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.5931	(87.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.2334	(86.77)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.3908	(81.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.6276	(88.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	76.3678	(23.63)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.8681	(86.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	37.2663	(62.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	106.6759	6.68	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	23.2480	(76.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	57.9880	(42.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.8109	(80.19)	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
15/04/2011	Spot Bond	100.0000	21.2891	(78.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.3861	(88.61)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.1201	(75.88)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.9539	(83.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.9756	(82.02)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	16.7710	(83.23)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	112.3466	12.35	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.5055	(84.49)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	70.5023	(29.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	36.8008	(63.20)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	96.4952	(3.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	34.1361	(65.86)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.4761	(53.52)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	71.1075	(28.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.3360	(93.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.8160	(97.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	1.2516	(98.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.0239	(73.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	71.1501	(28.85)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	48.1139	(51.89)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	32.0759	(67.92)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	21.3839	(78.62)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.2560	(85.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.5040	(90.50)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	6.3360	(93.66)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	4.2240	(95.78)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.8160	(97.18)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	1.8773	(98.12)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	1.2516	(98.75)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	85.4801	(14.52)	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
15/04/2011	Spot Bond	100.0000	58.0660	(41.93)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	38.7106	(61.29)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	25.8071	(74.19)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.2047	(82.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.4698	(88.53)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.6465	(92.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.0977	(94.90)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	3.3985	(96.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.2656	(97.73)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	1.5104	(98.49)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	1.0069	(98.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.6713	(99.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.4475	(99.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.2984	(99.70)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.1989	(99.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.1326	(99.87)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0884	(99.91)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0589	(99.94)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0393	(99.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0262	(99.97)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0175	(99.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0116	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0078	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0052	(99.99)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0015	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	46.2850	(53.71)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.9952	(84.00)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	70.2060	(29.79)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
15/04/2011	Spot Bond	100.0000	16.6532	(83.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	26.9233	(73.08)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	8.9090	(91.09)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.4415	(90.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.0504	(82.95)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.9863	(90.01)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.3729	(88.63)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.1874	(87.81)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	66.6899	(33.31)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	30.2032	(69.80)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.6736	(84.33)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	24.7594	(75.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.3317	(87.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	27.4312	(72.57)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	70.9258	(29.07)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	48.8729	(51.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.4415	(90.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.4456	(84.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.4085	(90.59)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	19.7618	(80.24)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	17.2623	(82.74)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	69.4048	(30.60)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	56.4430	(43.56)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	20.8649	(79.14)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.5906	(86.41)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.3604	(88.64)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	15.6330	(84.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	10.8675	(89.13)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.6513	(87.35)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.9500	(88.05)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	39.4216	(60.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	11.6260	(88.37)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	18.5303	(81.47)	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
15/04/2011	Spot Bond	100.0000	15.6593	(84.34)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	13.0425	(86.96)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.5256	(87.47)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.4549	(87.55)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.4235	(87.58)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	14.7351	(85.26)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	12.0192	(87.98)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	3.3281	(96.67)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	9.1769	(90.82)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	7.4882	(92.51)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	2.6070	(97.39)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	5.3511	(94.65)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	3.3206	(96.68)	0.00	0.00	0
15/04/2011	Spot Bond	100.0000	0.1063	(99.89)	0.00	0.00	0
<b>Total</b>							<b>0</b>