



JSE Interest Rate Exchange

j-Bonds High/Low Report

High/Low for: 21/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/04/2011	Spot Bond	83.3365	96.6749	16.01	0.00	0.00	0
21/04/2011	Spot Bond	104.4609	104.4838	0.02	0.00	0.00	0
21/04/2011	Spot Bond	123.0429	123.1301	0.07	0.00	0.00	0
21/04/2011	Spot Bond	119.3250	119.4946	0.14	0.00	0.00	0
21/04/2011	Spot Bond	109.8500	109.8539	0.00	0.00	0.00	0
21/04/2011	Spot Bond	133.1514	132.7210	(0.32)	0.00	0.00	0
21/04/2011	Spot Bond	107.7784	107.8483	0.06	0.00	0.00	0
21/04/2011	Spot Bond	113.6118	113.6203	0.01	0.00	0.00	0
21/04/2011	Spot Bond	101.2650	101.3607	0.09	0.00	0.00	0
21/04/2011	Spot Bond	100.9567	101.0345	0.08	0.00	0.00	0
21/04/2011	Spot Bond	103.5075	103.5515	0.04	0.00	0.00	0
21/04/2011	Spot Bond	94.9207	95.0004	0.08	0.00	0.00	0
21/04/2011	Spot Bond	89.0543	89.1051	0.06	0.00	0.00	0
21/04/2011	Spot Bond	74.8798	74.9371	0.08	0.00	0.00	0
21/04/2011	Spot Bond	98.7126	98.7198	0.01	0.00	0.00	0
21/04/2011	Spot Bond	101.2159	101.3166	0.10	0.00	0.00	0
21/04/2011	Spot Bond	102.6493	102.7372	0.09	0.00	0.00	0
21/04/2011	Spot Bond	84.1135	84.1736	0.07	0.00	0.00	0
21/04/2011	Spot Bond	5.9300	100.6258	1596.89	0.00	0.00	0
21/04/2011	Spot Bond	5.9500	100.6279	1591.23	0.00	0.00	0
21/04/2011	Spot Bond	6.0200	100.6352	1571.68	0.00	0.00	0
21/04/2011	Spot Bond	6.3200	100.6668	1492.83	0.00	0.00	0
21/04/2011	Spot Bond	7.3500	100.7749	1271.09	0.00	0.00	0
21/04/2011	Spot Bond	8.8000	100.9268	1046.90	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	63.1458	(36.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.8457	(91.15)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.8690	(91.13)	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
21/04/2011	Spot Bond	100.0000	9.2538	(90.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.9533	(90.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.8680	(87.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.8791	(10.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.9184	(10.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.0930	(9.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.6169	(9.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.9267	(8.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.4548	(6.55)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	67.4651	(32.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	67.4712	(32.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	67.5259	(32.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	67.7024	(32.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	68.3291	(31.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.2114	(30.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	71.6454	(28.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.5672	(86.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.0088	(35.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.2108	(35.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.8631	(35.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.4722	(93.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.9345	(93.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.2427	(92.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.8592	(92.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.2701	(91.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.6260	(87.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.5275	(68.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.6727	(68.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	32.1084	(67.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.6623	(94.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.7546	(95.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.7546	(95.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.6270	(85.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.0590	(88.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.3045	(92.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.1539	(91.85)	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
21/04/2011	Spot Bond	100.0000	7.4253	(92.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.8083	(85.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.4708	(95.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.4708	(95.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	49.2036	(50.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.8732	(35.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.7679	(74.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.1298	(99.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0086	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0080	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.4786	(72.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.6290	(72.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.0630	(88.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.4136	(88.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.8644	(88.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.2971	(84.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.0763	(85.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.3570	(88.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.3403	(87.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.5762	(87.42)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.8121	(87.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.0044	(87.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	57.8815	(42.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.4742	(59.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.4647	(97.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0099	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.4647	(97.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	36.4807	(63.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	36.4807	(63.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.6029	(93.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.7546	(93.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.3334	(93.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.3334	(93.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.9968	(94.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.9968	(94.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.6624	(94.34)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/04/2011	Spot Bond	100.0000	5.6624	(94.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.3156	(94.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.3156	(94.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.0000	(95.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.0000	(95.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.6976	(95.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.6976	(95.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.4325	(95.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.1810	(95.82)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	34.9372	(65.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.4122	(73.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.4122	(73.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.4122	(73.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.4122	(73.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.8199	(72.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.9982	(76.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.8393	(84.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.8393	(84.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.6775	(69.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.7035	(69.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	75.1979	(24.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	66.3728	(33.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.0391	(71.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.6321	(14.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.3204	(91.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0009	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	48.0623	(51.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.9338	(90.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.4732	(90.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.9827	(91.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.1549	(95.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.0923	(95.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	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
21/04/2011	Spot Bond	100.0000	6.3921	(93.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.6601	(91.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.1769	(73.82)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.6039	(91.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.3086	(95.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	50.0031	(50.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.3931	(93.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	46.3893	(53.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	3.5296	(96.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.7311	(90.27)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	44.8141	(55.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.4253	(71.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.2581	(93.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.9772	(92.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.2514	(90.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.0847	(88.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0152	(99.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.2696	(89.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2524	(88.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.0828	(73.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.2002	(77.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.2002	(77.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	32.3599	(67.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0326	(99.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	3.4060	(96.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.6089	(94.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.6407	(92.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	70.3276	(29.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	73.2932	(26.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0163	(99.98)	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
21/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.3181	(95.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0163	(99.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	1.0575	(98.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	74.9487	(25.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	68.0970	(31.90)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.1393	(86.86)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0055	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.5736	(85.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0640	(78.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.8724	(97.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.9129	(73.09)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.2069	(73.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.0913	(73.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.0765	(82.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.9387	(99.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0114	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.2775	(99.72)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.5238	(30.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.5666	(3.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.5678	(99.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.5678	(99.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	104.4933	4.49	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	100.9269	0.93	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.7372	(0.26)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.3457	(0.65)	0.00	0.00	0

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21/04/2011	Spot Bond	100.0000	101.0184	1.02	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	80.0439	(19.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.7939	(8.21)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.4107	(10.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.5543	(71.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.6667	(10.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.5497	(4.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.7085	(8.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	88.5922	(11.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.3333	(2.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.1848	(0.82)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	98.9160	(1.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.0745	(2.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.3003	(4.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.5897	(6.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.9395	(8.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.3465	(9.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	88.8078	(11.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.8824	(14.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.4907	(15.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	81.8386	(18.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	79.3478	(20.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	75.8836	(24.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	72.7092	(27.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	71.7092	(28.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	98.4282	(1.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.1556	(3.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	88.1976	(11.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.0130	(30.99)	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
21/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.7268	(0.27)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.9015	(10.10)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.4801	(14.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	82.7664	(17.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	80.2198	(19.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	77.8252	(22.17)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	74.4898	(25.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	71.4286	(28.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0086	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.4828	(75.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.8170	(3.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.7867	(95.21)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.7276	(9.27)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.4842	(0.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.9331	(13.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.8170	(3.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.3003	(4.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.3003	(4.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.0521	(4.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.8303	(6.17)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.5897	(6.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.3504	(6.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.6806	(10.32)	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
21/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.1122	(12.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	92.1717	(7.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	80.2198	(19.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	58.0931	(41.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	56.5690	(43.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	55.0848	(44.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.8170	(95.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.0281	(91.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.9297	(90.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0784	(78.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.4755	(16.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.3971	(87.60)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.2356	(83.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.0657	(90.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.0467	(91.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.1720	(91.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.3524	(91.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.3130	(86.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.1538	(85.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.7201	(87.28)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.0015	(77.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	66.0189	(33.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	45.9414	(54.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.1697	(86.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.2721	(15.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.0489	(75.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.6506	(16.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.6506	(16.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.0731	(70.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.8964	(78.10)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/04/2011	Spot Bond	100.0000	24.1614	(75.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.1182	(30.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.1182	(30.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.1182	(30.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.5231	(72.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.1614	(75.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.3967	(75.60)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.7696	(86.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.7029	(9.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.7029	(9.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.0594	(85.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	70.7003	(29.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.1939	(13.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.1745	(81.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	70.8220	(29.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.2466	(15.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.4767	(78.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.4194	(78.58)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.4798	(86.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.6354	(30.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	54.5062	(45.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	54.5062	(45.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	46.7058	(53.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.2522	(81.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.6331	(83.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	34.1057	(65.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.1826	(77.82)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2270	(88.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.1210	(87.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.8285	(89.17)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.0677	(13.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.0978	(88.90)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2163	(88.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.6153	(89.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.6153	(89.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.6761	(89.32)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/04/2011	Spot Bond	100.0000	9.7873	(90.21)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.6761	(89.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.5546	(89.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.7546	(88.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.1602	(70.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.8179	(83.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.5656	(90.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.8179	(83.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.1602	(70.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.7503	(91.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.9515	(91.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.0356	(90.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.8152	(91.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.6215	(83.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.5765	(91.42)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.1957	(72.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.3657	(79.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.1957	(72.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9882	(40.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9882	(40.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9579	(40.04)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9579	(40.04)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	63.0911	(36.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	63.0854	(36.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	62.1953	(37.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	60.4112	(39.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	62.0174	(37.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.8628	(83.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.6529	(15.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.0680	(90.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.9946	(78.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.3356	(86.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.6881	(81.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.6604	(83.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.8016	(86.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.7029	(83.30)	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
21/04/2011	Spot Bond	100.0000	21.6507	(78.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.3926	(81.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.0514	(89.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.2703	(85.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.1801	(81.82)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.5718	(70.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.4326	(91.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.8897	(60.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.4820	(92.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.4874	(91.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.0581	(83.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.4117	(8.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.7622	(58.24)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.7532	(78.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.1473	(14.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.9589	(58.04)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	102.3251	2.33	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	46.8472	(53.15)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	35.1117	(64.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2023	(88.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	34.2677	(65.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.4897	(71.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.6995	(59.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	32.8611	(67.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.6479	(81.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.9441	(78.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.9441	(78.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.9441	(78.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.1114	(75.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.9918	(78.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.5148	(78.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.2922	(58.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.1332	(78.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	42.6771	(57.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.5166	(76.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.1810	(58.82)	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
21/04/2011	Spot Bond	100.0000	38.5145	(61.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.7572	(82.24)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.3676	(78.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.2181	(58.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	38.5493	(61.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.5949	(82.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.0957	(13.90)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.5148	(78.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.1809	(78.82)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.4527	(81.55)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.5245	(76.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.1874	(76.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.0126	(74.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.0901	(13.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.5690	(77.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.2351	(77.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.2318	(13.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.3305	(77.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	45.1891	(54.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.2111	(15.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.9529	(74.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.4783	(68.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.5928	(80.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	61.2585	(38.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.0892	(80.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.0892	(80.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.6069	(72.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.7078	(86.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.9238	(2.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.8073	(4.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.9955	(89.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.7908	(89.21)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.4769	(89.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.0115	(16.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	63.5472	(36.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.3126	(71.69)	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
21/04/2011	Spot Bond	100.0000	28.8896	(71.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.5163	(71.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.5163	(71.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.0731	(82.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.7397	(58.26)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.3978	(70.60)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.3529	(70.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.3079	(70.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.7365	(76.26)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.7365	(76.26)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.3529	(70.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.3529	(70.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	88.1278	(11.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.0354	(13.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9680	(40.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.4068	(35.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.4601	(16.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.4601	(16.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	60.1131	(39.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9680	(40.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.8810	(16.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.9699	(59.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.9773	(59.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.9773	(59.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.9773	(59.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.0810	(58.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.0366	(58.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.1329	(58.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.2790	(12.72)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	42.6868	(57.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	38.7290	(61.27)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	88.9527	(11.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.9778	(15.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.9569	(15.04)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.7773	(86.22)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	65.4761	(34.52)	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
21/04/2011	Spot Bond	100.0000	32.3049	(67.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.5128	(86.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.3413	(2.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	66.2341	(33.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	33.4380	(66.56)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	66.5257	(33.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	33.9101	(66.09)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.7331	(76.27)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.9930	(76.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.2926	(74.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.8806	(68.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.5142	(70.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.0600	(91.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.4838	(92.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.4978	(90.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	57.1630	(42.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.6732	(78.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.9974	(73.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.4201	(3.58)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.7740	(77.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.5936	(14.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.3264	(77.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.4857	(86.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.4808	(15.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.5286	(88.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.6561	(89.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.8284	(79.17)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.8577	(40.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.2305	(76.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.3701	(76.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.7138	(76.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.8212	(76.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.9491	(75.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.3347	(73.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.2047	(72.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.3112	(9.69)	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
21/04/2011	Spot Bond	100.0000	90.3945	(9.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.4691	(9.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.3047	(77.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.1076	(86.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.8171	(91.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.6231	(91.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	90.1887	(9.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.9902	(13.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.9902	(13.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	83.2886	(16.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	99.3734	(0.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.3422	(10.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.0344	(15.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.3350	(92.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	101.2168	1.22	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	101.2400	1.24	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	101.3359	1.34	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	101.4484	1.45	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.0993	(8.90)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.1142	(8.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.2095	(8.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.8111	(69.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.8169	(93.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.6982	(91.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.4815	(69.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.0466	(68.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.2821	(68.72)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	32.1298	(67.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.8007	(88.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	37.7499	(62.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	37.7499	(62.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.9659	(80.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.5203	(90.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	37.9153	(62.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.1877	(79.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.8709	(90.13)	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
21/04/2011	Spot Bond	100.0000	38.1289	(61.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.5870	(79.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.3217	(89.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	38.8868	(61.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.1193	(78.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.8726	(89.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.8170	(60.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	41.1950	(58.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	42.2271	(57.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	45.9304	(54.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.8748	(70.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.1334	(69.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.8869	(70.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.1637	(87.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.1714	(89.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0874	(78.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.5342	(83.47)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.5388	(83.46)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	61.2415	(38.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	61.2636	(38.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	61.4845	(38.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.1537	(91.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.3647	(40.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.3808	(40.62)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.5681	(40.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	60.2637	(39.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.9168	(87.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	100.3143	0.31	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.1139	(75.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	44.7067	(55.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	81.7581	(18.24)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.5772	(88.42)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	102.9804	2.98	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	67.8100	(32.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	46.3273	(53.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	32.5784	(67.42)	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
21/04/2011	Spot Bond	100.0000	23.7791	(76.22)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.1475	(81.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.1475	(81.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.5005	(10.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.3814	(79.62)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.0976	(15.90)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.8376	(52.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3418	(82.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.2948	(81.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.4144	(89.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.0566	(85.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.3656	(88.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.4176	(90.58)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.4144	(71.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.8020	(88.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.0213	(78.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.2105	(90.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	69.0059	(30.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	31.6701	(68.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.3878	(72.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	44.3644	(55.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.8229	(80.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	66.0590	(33.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.5927	(72.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.7959	(84.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.2689	(4.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.3319	(14.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.0868	(5.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.8244	(14.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	68.3291	(31.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.8789	(73.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.5142	(84.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.7121	(91.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.6055	(92.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	86.0602	(13.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	42.4657	(57.53)	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
21/04/2011	Spot Bond	100.0000	10.9879	(89.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.1857	(72.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.8238	(89.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.9295	(92.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.3499	(83.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.9347	(91.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.1984	(73.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.6560	(69.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.0406	(8.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.4124	(5.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.8200	(6.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	93.8200	(6.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.2927	(52.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.6796	(87.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.9402	(70.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.0195	(70.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.8891	(71.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.8891	(71.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.8891	(71.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.9097	(88.09)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.4118	(88.59)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2101	(88.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.9727	(89.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	85.9740	(14.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.6285	(90.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.6414	(91.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.2884	(90.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.6113	(91.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	44.2137	(55.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.9912	(71.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.7238	(93.28)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.3496	(87.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.1669	(52.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.8450	(3.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.8496	(3.15)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.2118	(2.79)	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
21/04/2011	Spot Bond	100.0000	64.2861	(35.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	44.1267	(55.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.0137	(76.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	96.8826	(3.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.4470	(2.55)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.6316	(35.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.4224	(76.58)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.0425	(2.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.5646	(2.44)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.8044	(35.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.9332	(76.07)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.6116	(2.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.5972	(75.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.4410	(89.56)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.3583	(60.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.2884	(91.71)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.3386	(91.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.3687	(91.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.0918	(90.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.8951	(90.10)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.9162	(85.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.6267	(52.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.2364	(74.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.3697	(83.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.0745	(74.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.0751	(83.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	60.0459	(39.95)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.9384	(40.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	60.3417	(39.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	60.6105	(39.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	61.8204	(38.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.4299	(87.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.2389	(8.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.7888	(71.21)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.8358	(79.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.3718	(8.63)	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
21/04/2011	Spot Bond	100.0000	21.1255	(78.87)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.5021	(78.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.9651	(71.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.6083	(78.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.5021	(78.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	29.2736	(70.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.4774	(77.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.0669	(69.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.2499	(76.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.9167	(82.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.4823	(60.52)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.5543	(60.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.8423	(60.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.0584	(79.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	89.9564	(10.04)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	62.4676	(37.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	61.8094	(38.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	33.0722	(66.93)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	33.8324	(66.17)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.6687	(81.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.8044	(69.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.7674	(90.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.1158	(91.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	64.0023	(36.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.0796	(12.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.1898	(82.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.9438	(82.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.7025	(89.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	100.5632	0.56	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	95.6205	(4.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	91.4987	(8.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	103.4751	3.48	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	104.1393	4.14	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	37.8772	(62.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	37.6700	(62.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	38.2571	(61.74)	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
21/04/2011	Spot Bond	100.0000	39.0168	(60.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	81.6914	(18.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	46.3862	(53.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.3917	(81.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.8957	(81.10)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.0637	(80.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.6936	(82.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.7558	(59.24)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.5672	(87.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.8887	(81.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.9678	(84.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.5119	(83.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.8429	(84.16)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	81.5997	(18.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	49.4384	(50.56)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	34.2303	(65.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.7693	(73.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.5520	(81.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	75.8860	(24.11)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	67.2403	(32.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2014	(88.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.9563	(84.04)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.4859	(88.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.8038	(90.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.0291	(87.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.3542	(80.65)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	36.5652	(63.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	36.5000	(63.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	28.6421	(71.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.6281	(90.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.4863	(82.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.8814	(86.12)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	84.3262	(15.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.8288	(85.17)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	22.5094	(77.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.9393	(85.06)	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
21/04/2011	Spot Bond	100.0000	11.0441	(88.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.3204	(91.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	45.8160	(54.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.5611	(81.44)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.4583	(52.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	94.6730	(5.33)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	73.9684	(26.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	112.5613	12.56	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	55.2169	(44.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.4272	(75.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.9948	(78.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.6852	(83.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.7978	(84.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.3245	(87.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.2652	(85.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.7207	(72.28)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.7189	(87.28)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.8637	(83.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.9238	(83.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	100.7661	0.77	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.2240	(74.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.5907	(78.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.4036	(88.60)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.4704	(88.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.4523	(83.55)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.9973	(87.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.9722	(88.03)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.7797	(80.22)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.5927	(88.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.8194	(84.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.5157	(88.48)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.1739	(83.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.7790	(84.22)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
21/04/2011	Spot Bond	100.0000	13.6237	(86.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.1718	(88.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.6861	(85.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.0384	(88.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.2703	(91.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	56.8117	(43.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	46.2518	(53.75)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	56.1056	(43.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.9241	(88.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2656	(88.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.2656	(88.73)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	49.5703	(50.43)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	70.0012	(30.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.3930	(84.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.5082	(81.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.2342	(87.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.3719	(88.63)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	52.7494	(47.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.9018	(91.10)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	8.9018	(91.10)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.9476	(85.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	54.1920	(45.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	97.4473	(2.55)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.7529	(86.25)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.2992	(69.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	75.4906	(24.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.2292	(81.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.9920	(89.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	56.8727	(43.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.1194	(82.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	56.8727	(43.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.2630	(69.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.8512	(79.15)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	35.7053	(64.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	34.0445	(65.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.2048	(79.80)	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
21/04/2011	Spot Bond	100.0000	50.1029	(49.90)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.9206	(60.08)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	74.9495	(25.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.2790	(82.72)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.0143	(87.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.5863	(80.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.8583	(85.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.4306	(86.57)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	19.9858	(80.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.2191	(85.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.8454	(87.15)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.5000	(86.50)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.6514	(81.35)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.8605	(88.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	77.7734	(22.23)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.1459	(85.85)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	38.0210	(61.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	106.3876	6.39	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	23.7137	(76.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.1690	(40.83)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.2144	(79.79)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.7227	(78.28)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.6180	(88.38)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	24.6113	(75.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.2972	(82.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.3417	(81.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.1107	(82.89)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.3393	(88.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	71.9381	(28.06)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	37.5462	(62.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	98.6032	(1.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	34.5149	(65.49)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.4227	(52.58)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	72.3105	(27.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.4629	(93.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0007	(100.00)	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
21/04/2011	Spot Bond	100.0000	74.6421	(25.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	74.6421	(25.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.8724	(97.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	1.2766	(98.72)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.5539	(73.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	72.4206	(27.58)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	49.0776	(50.92)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	32.7184	(67.28)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	21.8123	(78.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	14.5415	(85.46)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.6943	(90.31)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	6.4629	(93.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	4.3086	(95.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.8724	(97.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	1.9149	(98.09)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	1.2766	(98.72)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	87.3206	(12.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	59.2420	(40.76)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	39.4946	(60.51)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	26.3298	(73.67)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.5532	(82.45)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.7021	(88.30)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.8014	(92.20)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.2009	(94.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	3.4673	(96.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.3115	(97.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	1.5410	(98.46)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	1.0273	(98.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.6849	(99.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.4566	(99.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.3044	(99.70)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.2029	(99.80)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.1353	(99.86)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0902	(99.91)	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
21/04/2011	Spot Bond	100.0000	0.0601	(99.94)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0401	(99.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0267	(99.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0178	(99.98)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0119	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0079	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0053	(99.99)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0024	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	47.2277	(52.77)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.3209	(83.68)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	71.6358	(28.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	16.9923	(83.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.4656	(72.53)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.0884	(90.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.6306	(90.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.3919	(82.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	10.1863	(89.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.6045	(88.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.4356	(87.56)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	68.0405	(31.96)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	30.8081	(69.19)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.9928	(84.01)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	25.2637	(74.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.5829	(87.42)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	27.9868	(72.01)	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
21/04/2011	Spot Bond	100.0000	72.1235	(27.88)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	49.8627	(50.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.6306	(90.37)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.7567	(84.24)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.5980	(90.40)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	20.1642	(79.84)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	17.6080	(82.39)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	70.8183	(29.18)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	51.3611	(48.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.3375	(84.66)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.8674	(86.13)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.5880	(88.41)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.9514	(84.05)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.0888	(88.91)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.9090	(87.09)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.1893	(87.81)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	40.2244	(59.78)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	11.8588	(88.14)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	18.9077	(81.09)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.9782	(84.02)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	13.3081	(86.69)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.7807	(87.22)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.7086	(87.29)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.6765	(87.32)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	15.0302	(84.97)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	12.2626	(87.74)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	3.3959	(96.60)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	9.3618	(90.64)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	7.6407	(92.36)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	2.6595	(97.34)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	5.4601	(94.54)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	3.3883	(96.61)	0.00	0.00	0
21/04/2011	Spot Bond	100.0000	0.1084	(99.89)	0.00	0.00	0
Total							0