



j-Bonds Monthly Statistics Report

For April 2011

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 01/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.22522 | 83.34 | 0.00 |
| 01/04/2011 | Spot Bond | 5.8100 | 5.87 | 104.06497 | 104.02 | 0.00 |
| 01/04/2011 | Spot Bond | 7.7600 | 7.82 | 122.01063 | 121.73 | 0.00 |
| 01/04/2011 | Spot Bond | 8.8750 | 8.97 | 116.65965 | 115.76 | 0.00 |
| 01/04/2011 | Spot Bond | 1.2900 | 1.30 | 109.78522 | 109.76 | 0.00 |
| 01/04/2011 | Spot Bond | 2.6400 | 2.66 | 132.43863 | 132.18 | 0.00 |
| 01/04/2011 | Spot Bond | 7.3600 | 7.41 | 106.96969 | 106.78 | 0.00 |
| 01/04/2011 | Spot Bond | 2.7000 | 2.65 | 113.78931 | 114.69 | 0.00 |
| 01/04/2011 | Spot Bond | 8.3650 | 8.45 | 99.92059 | 99.48 | 0.00 |
| 01/04/2011 | Spot Bond | 8.5100 | 8.60 | 99.46875 | 98.98 | 0.00 |
| 01/04/2011 | Spot Bond | 7.0550 | 7.10 | 102.76655 | 102.63 | 0.00 |
| 01/04/2011 | Spot Bond | 8.6000 | 8.68 | 93.40293 | 92.95 | 0.00 |
| 01/04/2011 | Spot Bond | 8.6600 | 8.72 | 87.51393 | 87.13 | 0.00 |
| 01/04/2011 | Spot Bond | 8.9450 | 9.04 | 73.35630 | 72.65 | 0.00 |
| 01/04/2011 | Spot Bond | 2.7200 | 2.70 | 98.41889 | 98.68 | 0.00 |
| 01/04/2011 | Spot Bond | 2.1800 | 2.18 | 102.18768 | 102.18 | 0.00 |
| 01/04/2011 | Spot Bond | 2.7000 | 2.68 | 100.95812 | 101.18 | 0.00 |
| 01/04/2011 | Spot Bond | 8.0000 | 8.00 | 90.81705 | 8.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01571 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01567 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.70065 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.46929 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.96755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.72513 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.90614 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.76753 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.06577 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.03341 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.48908 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.41764 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.17259 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.07526 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.36492 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.31075 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38873 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33691 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39031 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.36941 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.42744 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.09146 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.29186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.21189 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.99211 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.93240 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86996 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56192 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53798 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.00509 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.89239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.49896 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48626 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.47543 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.45330 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.34074 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.84700 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.80134 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.85546 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.66702 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.53449 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.49059 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.37549 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.14908 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.92021 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.75013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.96979 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.96226 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.60340 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.40431 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.15029 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.14013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11166 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.97088 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.30100 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.28243 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.06453 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.82666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.55190 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.54295 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.25288 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.22078 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.55040 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.47227 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79967 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.77351 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.13498 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.06953 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.63855 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.59240 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.50447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.38189 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.06295 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.01192 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01571 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01567 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.18968 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.16727 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.57965 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.51878 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.03248 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.93934 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.38052 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.36022 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.93811 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89466 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.22813 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.19500 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.42729 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.35109 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86978 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.64479 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.93166 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78889 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.90302 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86069 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.86195 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83258 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.61079 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.58993 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.43111 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38393 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.19234 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12405 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.11660 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.09402 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.75013 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.70506 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.61234 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.60359 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.67534 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.64948 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.78136 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.72431 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.68531 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.54557 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98878 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.95004 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11841 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.91721 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11589 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.00083 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.72655 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.69634 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.23732 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.02247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.15029 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.14013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.54552 | 8.80 | 0.00 |
| 04/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.40292 | 8.80 | 0.00 |
| 07/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.52174 | 8.80 | 0.00 |
| 05/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.42667 | 8.80 | 0.00 |
| 06/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.49796 | 8.80 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11246 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08773 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.47865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.40070 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.57928 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.43979 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97793 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95376 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.89725 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.72974 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11589 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.00083 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.95770 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.92870 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.61234 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.60359 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.92746 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.90760 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.06055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.00226 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84402 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.78682 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17771 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13852 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.05201 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.97676 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.80456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.76494 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52403 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.88455 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.82724 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.85609 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.65597 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.62707 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.26871 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.29409 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23811 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.40387 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.25270 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86978 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.64479 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75318 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.73440 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.04844 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.89557 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.00950 | 100.00 | 0.00 |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.80259 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.24406 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.18336 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92517 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.87448 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.31601 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.29828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.80211 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.78031 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.03378 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.79600 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68366 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63356 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.73138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.43193 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.22154 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.92378 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.81334 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.75685 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.73070 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.61499 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.81767 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.76668 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.70645 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.36719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.43386 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.37536 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28467 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.23553 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.74582 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.51436 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.36176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.26399 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08977 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06291 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56324 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.45041 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.38893 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.32178 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.08491 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.69976 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.64720 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.59186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.53529 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.67157 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.50895 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.61025 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.53367 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.09019 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.93472 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05769 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.18546 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.55101 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.40984 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.39159 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.28544 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.55633 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.22222 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.65633 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.69592 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.40039 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.23412 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.75829 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.60365 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.78429 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.76059 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.95788 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91098 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.04274 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.99419 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42668 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.36452 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.25218 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04517 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.39080 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32202 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31409 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.26823 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24461 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.21069 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.45299 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.37015 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23594 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.20629 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.78944 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72212 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.90757 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.86750 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.73958 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.67833 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.43390 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.39025 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.62999 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57081 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00156 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00155 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.76484 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.66522 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.05801 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.00670 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.42238 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.06475 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.55747 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53203 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.94583 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72058 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69946 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.35450 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.24758 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60412 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55420 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.27564 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.21985 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.97701 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.86315 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05892 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01620 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.71583 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.45763 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.30199 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.33244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.22018 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.07522 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.92818 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44301 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.40434 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.46150 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.30259 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.46898 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.36368 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02085 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98520 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.81082 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.79939 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55785 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.90975 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.74972 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.56720 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.47134 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.78703 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.50073 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.75307 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.41827 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.66936 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62512 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.91959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.64216 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.41911 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.35195 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.05023 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.98228 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.25615 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.10026 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.77103 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.74072 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69169 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.67063 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.73102 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.64656 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05769 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.69166 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.74479 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.72040 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.62419 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.38893 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.32178 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.64915 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.55309 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05769 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.72730 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.70740 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.19359 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.13741 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.05910 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.03715 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.40578 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.39366 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29402 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26035 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.85615 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.79703 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.81037 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.78436 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.81334 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.75685 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.35133 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.15006 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38047 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.18972 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.17228 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.54553 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.49520 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.86089 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84185 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.45959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.16723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.63888 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.58156 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.56461 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.31458 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.19943 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.70719 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.63176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.53660 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.38549 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37469 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32533 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.87392 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.83637 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44960 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.42441 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.96802 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.90800 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.88930 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.77814 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50434 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47860 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71105 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.74629 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.56375 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.38150 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78584 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.73549 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.37170 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.35521 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.57672 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.49515 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.80053 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.73075 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39090 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.38637 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59501 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.56224 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.45066 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.74218 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.59503 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.04017 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.02680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68366 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63356 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.45982 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.41610 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.22040 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.17291 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.08593 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.84800 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16014 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13250 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36256 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31808 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.87417 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.71923 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.59950 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.54292 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.84446 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.83490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.22793 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.10417 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.54455 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.49661 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30018 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27713 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.94878 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.84123 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.00494 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.81307 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.08327 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.04057 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.33616 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30998 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.23732 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.02247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.58215 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.53420 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98150 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.94899 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.72601 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.68663 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71384 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69731 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.27880 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.21029 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17771 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13852 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.32206 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.40604 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.39846 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.66855 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62430 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.14361 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.98049 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.82789 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.68295 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.25005 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.23005 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33825 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.28656 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.35133 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.15006 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.37817 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.21933 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.93990 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90481 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.81179 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.83344 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.29734 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.21897 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.45268 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.39776 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91429 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.86775 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.85546 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.66702 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.47321 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.75112 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71212 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69588 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64575 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.87846 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.82367 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.89961 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.73889 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.99318 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.95401 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.44049 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.38009 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.96614 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93898 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.47970 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45916 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.64689 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.31246 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.33355 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.31291 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32141 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.27217 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.23852 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.04252 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.04441 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.94388 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18097 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15047 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.24048 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.16475 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.84402 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.18788 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.41725 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.39686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00534 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00533 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83345 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.50764 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90926 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87072 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.22099 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.98267 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.28712 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.17251 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99208 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.93449 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.81991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.70645 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.47456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.37893 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.08662 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.97162 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.60754 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.57281 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.91485 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.84723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.40524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.33884 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55785 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.48283 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.32068 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10329 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04544 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.04214 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 111.73932 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.60325 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.53738 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44469 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42130 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.37507 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.21373 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.86638 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.78910 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.84697 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.68639 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.62707 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.26871 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.15472 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10347 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.88991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86765 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.00549 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.96338 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.65917 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60913 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.72127 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68767 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.65439 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69154 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29697 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27651 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.32206 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.65686 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.51719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.48283 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.32068 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.84586 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.76862 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.16877 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.13580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.76498 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.51623 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.29467 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.28619 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96646 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.89871 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.32493 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.17204 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.56717 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.51444 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.61351 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51755 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36256 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31808 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.77809 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.71006 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.03056 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.02291 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.32883 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.21411 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.97783 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.75935 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.45115 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.39493 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.12315 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.04271 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.08009 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.05760 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.18302 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.16023 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.45624 | 7.35 | 0.00 |
| 04/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.33702 | 7.35 | 0.00 |
| 07/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.43636 | 7.35 | 0.00 |
| 05/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.35689 | 7.35 | 0.00 |
| 06/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.41649 | 7.35 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.05062 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.04260 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.08491 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.25773 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.10288 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51731 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.42158 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.74047 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.72171 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.61507 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.58209 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.19923 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.96911 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.03459 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.95688 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.91719 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.73334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44063 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.41229 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.81082 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.79939 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.69432 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.38370 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.21684 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.18546 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.76463 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.68257 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.69297 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.62589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.65585 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.62579 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.49751 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.43685 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.40367 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37296 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16680 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.11580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.91542 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.78230 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32881 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.27956 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.44819 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.37111 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.41475 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39193 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.04860 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.90607 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.12431 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.01382 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.37974 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.29955 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.00433 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19057 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.16215 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85627 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83197 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.15369 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.13328 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.73765 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.66803 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.43786 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.20427 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.67037 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.44403 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.72708 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.68269 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.62183 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.56945 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.46250 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.39249 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.52381 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.39163 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.91706 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.69580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51386 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.47251 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.55303 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.54063 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93299 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.90651 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.80689 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.78797 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.15031 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.05547 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.38336 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.35985 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.58973 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49508 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.47126 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.23450 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.15270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.10724 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.29115 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.10829 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.05573 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.99616 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.09128 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.85334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.82591 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.59162 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.89186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77038 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95604 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75102 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.45153 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.42348 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.72255 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.70385 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.07061 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.03241 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01449 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01444 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.34391 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.25731 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.13186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10516 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.23430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19417 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53921 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.51532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.40560 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.37112 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.84446 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.83490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.83451 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.72806 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.46765 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.34317 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.27610 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.22698 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.88771 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.82015 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.78944 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72212 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.90960 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.87978 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.80628 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.77526 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.90774 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.74537 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.70722 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.60106 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.02514 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.95124 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.12600 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.07239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.42288 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.26406 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.38179 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.07617 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.26519 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.20927 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.13492 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.02440 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.95990 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.84427 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.23633 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.13959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.81331 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78950 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.39456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.36012 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08368 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05901 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46412 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44328 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.61242 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.69782 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.68069 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.92857 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.56022 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.17316 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.91499 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49285 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48243 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63808 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.61232 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.06921 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.90808 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86899 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84467 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.12637 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.75730 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.28474 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.20623 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38282 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.35711 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.14415 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.00087 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.92672 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78396 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29457 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27411 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.66949 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.49000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.15095 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.05368 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.62881 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.46135 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.77160 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.57213 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.33520 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.30312 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.20151 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.17922 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96981 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82937 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.39268 | 6.32 | 0.00 |
| 04/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.29010 | 6.32 | 0.00 |
| 07/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.37557 | 6.32 | 0.00 |
| 06/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.35848 | 6.32 | 0.00 |
| 05/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.30718 | 6.32 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82497 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.68489 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.68962 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.60797 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.27282 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.15362 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.50653 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.47271 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.78743 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.68497 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.15625 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95544 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56836 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.53690 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.44983 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.21645 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41042 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.31494 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01666 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.98690 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30018 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27713 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.43390 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.39025 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.12048 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.98210 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.66304 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.78960 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.68596 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.53149 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.41911 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.35195 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.59999 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.43011 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.03048 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.00537 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.47478 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51152 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.80244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.70666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.40039 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.23412 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.75391 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.63933 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.29914 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23580 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.46770 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29545 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.31227 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.28060 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71908 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69772 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.15739 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10613 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.72959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.68176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.82253 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.79113 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.41900 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.38708 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.65940 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63581 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94508 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89964 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.17322 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.13565 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.30713 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.27974 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.25047 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.22564 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.18776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.16976 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78931 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.76317 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.15176 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.12281 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.68067 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.51992 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02626 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98743 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.27630 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.24413 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.17123 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.14434 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04517 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.04615 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.00596 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.05023 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.98228 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.65305 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.44968 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.86504 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.79270 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.27141 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.23779 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.04658 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.84556 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.94490 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.75357 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.20295 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.10404 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.28404 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.26330 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.27322 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.23700 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.36858 | 5.93 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 04/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.27230 | 5.93 | 0.00 |
| 07/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.35252 | 5.93 | 0.00 |
| 05/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.28834 | 5.93 | 0.00 |
| 06/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.33648 | 5.93 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.94236 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.82365 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.49789 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.47661 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.56555 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.36656 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.84112 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.68055 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.99442 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.78930 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.15308 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.97292 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.48720 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.40492 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.65062 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.60197 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.39278 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.20721 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.04563 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.81589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.19430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.05541 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.63218 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.60490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.70991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.65732 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.33514 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.32680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.46332 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00772 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00771 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.70393 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.68238 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.40039 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.23412 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.23882 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.17006 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48626 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.47543 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.04055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01667 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.16723 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.87679 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.55498 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.52940 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90563 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90361 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89757 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.87138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.98053 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.92334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.41755 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.32206 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.97633 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.79577 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.90804 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.88587 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.65961 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63136 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.61756 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.57972 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.03712 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.86675 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.71920 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.45319 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00082 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.84849 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.73001 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58772 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35664 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.08662 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.97162 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.48049 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.42845 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.10551 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85330 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.24160 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.21869 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.22184 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.14347 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.10094 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06511 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.42650 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.32324 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.68220 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.60126 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.07810 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.05369 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.53773 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.33419 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.87598 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.42265 | 83.34 | 0.00 |
| 07/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.56875 | 83.34 | 0.00 |
| 06/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.51133 | 83.34 | 0.00 |
| 04/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.28232 | 83.34 | 0.00 |
| 05/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.33947 | 83.34 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.16270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.09483 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.28163 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24744 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.28163 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24744 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.92334 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.90124 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.24467 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.21016 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.67289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.49472 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.37932 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.27610 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.33514 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.32680 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03150 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03143 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.22329 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.15662 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.37414 | 6.02 | 0.00 |
| 04/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.27640 | 6.02 | 0.00 |
| 07/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.35785 | 6.02 | 0.00 |
| 05/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.29269 | 6.02 | 0.00 |
| 06/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.34156 | 6.02 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.17063 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.15705 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.77707 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.70636 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.62968 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.47034 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.30944 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.21561 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.33115 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.29481 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.40051 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.37101 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.49231 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43589 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.51957 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.35484 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.10880 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.05343 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00838 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.68717 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.51956 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.84193 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.78504 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24119 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22062 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.50136 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.44502 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.36982 | 5.95 | 0.00 |
| 04/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.27321 | 5.95 | 0.00 |
| 07/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.35371 | 5.95 | 0.00 |
| 06/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.33761 | 5.95 | 0.00 |
| 05/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.28930 | 5.95 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90483 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.86630 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.30064 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.16183 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21193 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18949 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.22430 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09701 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.24160 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.21869 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.25996 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.12879 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.18926 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.16234 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.64454 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.58336 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84830 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.82613 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.36185 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.13133 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.57776 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16566 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10765 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84337 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.82437 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.05259 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.95313 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.93853 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.91391 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.33362 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.99219 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.54257 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.47610 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.16702 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.43111 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38393 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.08851 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02819 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.12672 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.93726 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.33592 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.28147 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.83466 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78830 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00211 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97749 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06654 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.04177 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.23893 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.70246 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.33647 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30413 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.01167 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.87379 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87310 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.83758 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.31701 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.26113 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97998 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.94263 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.45824 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.42491 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86899 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84467 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05017 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.00795 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.98644 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.91622 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.18272 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.97310 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.35491 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.08979 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.94422 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.91055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.89558 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.94972 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.91730 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.78944 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72212 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.03447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01502 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.14021 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.12813 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.85976 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.82705 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.95625 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.77572 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.62861 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.36289 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.62833 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.56241 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.05202 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.78110 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.45663 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.31259 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.37934 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.31649 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.26196 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.23952 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.68531 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.54557 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.76644 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57919 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.68220 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.60126 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.26881 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.15046 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.28677 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.27946 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.53966 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.51161 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.73998 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.54687 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.35436 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.14793 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.41141 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.39930 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.90148 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.74397 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18895 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16418 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63066 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.31877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.62340 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.52355 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.36199 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33103 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.99270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.96794 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.82580 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.75112 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.27621 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.07558 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.84437 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.80290 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.70072 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.67238 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.36452 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.25218 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00963 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00961 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.02356 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.76747 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.85886 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.68834 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.92092 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.78778 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.57691 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.55129 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.31261 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.15658 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.25754 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.22223 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.01401 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.78436 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.18488 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.94667 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15933 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15018 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51991 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.48315 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.41632 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.39109 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.19893 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.18149 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.35687 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.33827 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69588 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64575 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.25977 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.19970 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.17433 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.11862 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.99322 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.93380 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.43735 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.37866 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.23138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.15076 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.27350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.24618 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.43624 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.33486 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.79988 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.74280 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99186 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.29807 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.23722 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.62699 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.55030 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.13629 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.11415 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86068 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.80505 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78942 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75247 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12595 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12572 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.96370 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.82908 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63887 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.41238 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.20461 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.16447 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.51000 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.43561 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.12754 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.87343 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.39810 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.33199 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.96632 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.76548 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.16851 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15933 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.45573 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.40375 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.23236 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.19883 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.17180 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.14026 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.64979 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62596 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.97329 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.94666 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.81154 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.68888 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.36865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.17056 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.53447 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.20044 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.61446 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.34877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.59958 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.52546 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.55465 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.53859 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.36355 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.34306 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.28288 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.20955 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.35154 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32404 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.29449 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.26157 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.61980 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.52140 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.74928 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67964 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.86705 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.82771 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 50.89228 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 50.77839 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05795 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.03334 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.42701 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.39508 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.91041 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.76770 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.10504 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.96670 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.92776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.71622 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.27647 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.24725 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.23244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.16702 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.40886 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37779 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.21987 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.97503 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.81455 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.78490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.66705 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.40944 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.50564 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.39420 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.93720 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89031 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29933 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.13331 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.26614 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09710 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.04524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01328 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.65990 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.61818 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.59847 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.55584 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.59769 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.55895 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.01801 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.99374 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.61118 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58782 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.50392 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.47010 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.89186 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77038 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.20895 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.14430 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.32120 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.25428 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.11712 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.07210 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33794 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.30954 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.21255 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.16305 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29243 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.12643 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.55511 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.48674 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.49346 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.44984 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.37513 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.32963 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.34843 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.24083 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.53760 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.45278 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52403 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.33333 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.44772 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.38718 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.75922 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57490 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.67157 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.50895 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.32497 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.16401 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.67395 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.63684 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.92467 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89820 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.59811 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57258 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89668 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.85440 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.99347 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.80903 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.84931 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.75035 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56963 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54403 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.40038 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37309 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00838 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02520 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.96571 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.56100 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53237 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.51238 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.48883 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.83965 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.80829 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.59460 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.57377 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.30926 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.16042 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63653 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.61825 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.47513 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.36877 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 104.68996 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 104.41227 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.89215 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84176 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.08581 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.95807 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.50270 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.45905 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.46515 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.44931 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.86400 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83429 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02050 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.01823 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.20894 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18385 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.85504 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.82535 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.08169 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.05143 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30835 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.27752 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.00949 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.77984 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.67666 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.64829 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.65006 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.37264 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.01925 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.99692 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.23160 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26557 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.40538 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.25007 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49309 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46180 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.63986 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.63083 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.05692 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.78599 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.13541 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.86427 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.35128 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.07955 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.82225 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.54926 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.06754 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.79390 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.76032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.62039 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.04480 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.90419 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.30343 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.16219 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.46724 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.32318 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.95171 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92244 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.35172 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.14905 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.82813 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.62340 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.86255 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.79506 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.15930 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.09108 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.92239 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.85233 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.21223 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.16913 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.96324 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.87026 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.65064 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.75302 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.18532 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.48997 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.22526 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23900 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 5.7200 | 5.75 | 104.21358 | 104.19 | 0.00 |
| 07/04/2011 | Spot Bond | 5.7500 | 5.75 | 104.18579 | 104.17 | 0.00 |
| 06/04/2011 | Spot Bond | 5.7500 | 5.77 | 104.16974 | 104.11 | 0.00 |
| 05/04/2011 | Spot Bond | 5.7700 | 5.75 | 104.11352 | 104.11 | 0.00 |
| 04/04/2011 | Spot Bond | 5.7500 | 5.81 | 104.10557 | 104.06 | 0.00 |
| 08/04/2011 | Spot Bond | 7.6700 | 7.70 | 122.56268 | 122.41 | 0.00 |
| 04/04/2011 | Spot Bond | 7.6950 | 7.76 | 122.30763 | 122.01 | 0.00 |
| 05/04/2011 | Spot Bond | 7.7200 | 7.70 | 122.22818 | 122.31 | 0.00 |
| 06/04/2011 | Spot Bond | 7.7000 | 7.72 | 122.38717 | 122.23 | 0.00 |
| 07/04/2011 | Spot Bond | 7.7000 | 7.70 | 122.41231 | 122.39 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.76678 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.22968 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.61904 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.56171 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 8.6100 | 8.70 | 119.33604 | 118.46 | 0.00 |
| 06/04/2011 | Spot Bond | 8.7100 | 8.77 | 118.33495 | 117.69 | 0.00 |
| 07/04/2011 | Spot Bond | 8.7000 | 8.71 | 118.45674 | 118.33 | 0.00 |
| 04/04/2011 | Spot Bond | 8.7950 | 8.88 | 117.42873 | 116.66 | 0.00 |
| 05/04/2011 | Spot Bond | 8.7700 | 8.80 | 117.68959 | 117.43 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.79171 | 109.79 | 0.00 |
| 04/04/2011 | Spot Bond | 1.2800 | 1.29 | 109.80976 | 109.79 | 0.00 |
| 05/04/2011 | Spot Bond | 1.2800 | 1.28 | 109.81360 | 109.81 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 1.3000 | 1.28 | 109.78783 | 109.83 | 0.00 |
| 06/04/2011 | Spot Bond | 1.2800 | 1.28 | 109.82508 | 109.81 | 0.00 |
| 08/04/2011 | Spot Bond | 2.6300 | 2.62 | 132.63129 | 132.75 | 0.00 |
| 04/04/2011 | Spot Bond | 2.6200 | 2.64 | 132.70034 | 132.44 | 0.00 |
| 05/04/2011 | Spot Bond | 2.6200 | 2.62 | 132.70983 | 132.70 | 0.00 |
| 07/04/2011 | Spot Bond | 2.6200 | 2.62 | 132.74780 | 132.74 | 0.00 |
| 06/04/2011 | Spot Bond | 2.6200 | 2.62 | 132.73830 | 132.71 | 0.00 |
| 08/04/2011 | Spot Bond | 7.2900 | 7.32 | 107.34759 | 107.24 | 0.00 |
| 06/04/2011 | Spot Bond | 7.3300 | 7.35 | 107.17419 | 107.04 | 0.00 |
| 07/04/2011 | Spot Bond | 7.3150 | 7.33 | 107.24452 | 107.17 | 0.00 |
| 04/04/2011 | Spot Bond | 7.3150 | 7.36 | 107.13874 | 106.97 | 0.00 |
| 05/04/2011 | Spot Bond | 7.3500 | 7.32 | 107.04497 | 107.14 | 0.00 |
| 08/04/2011 | Spot Bond | 2.6900 | 2.69 | 114.02985 | 114.02 | 0.00 |
| 06/04/2011 | Spot Bond | 2.7000 | 2.70 | 113.83124 | 113.81 | 0.00 |
| 07/04/2011 | Spot Bond | 2.6900 | 2.70 | 114.02148 | 113.83 | 0.00 |
| 05/04/2011 | Spot Bond | 2.7000 | 2.70 | 113.80607 | 113.80 | 0.00 |
| 04/04/2011 | Spot Bond | 2.7000 | 2.70 | 113.79769 | 113.79 | 0.00 |
| 08/04/2011 | Spot Bond | 8.1800 | 8.22 | 100.98354 | 100.79 | 0.00 |
| 04/04/2011 | Spot Bond | 8.2750 | 8.37 | 100.38367 | 99.92 | 0.00 |
| 05/04/2011 | Spot Bond | 8.3000 | 8.28 | 100.28314 | 100.38 | 0.00 |
| 07/04/2011 | Spot Bond | 8.2150 | 8.25 | 100.78910 | 100.59 | 0.00 |
| 06/04/2011 | Spot Bond | 8.2500 | 8.30 | 100.59491 | 100.28 | 0.00 |
| 08/04/2011 | Spot Bond | 8.3200 | 8.36 | 100.67309 | 100.43 | 0.00 |
| 06/04/2011 | Spot Bond | 8.3850 | 8.43 | 100.26881 | 99.95 | 0.00 |
| 07/04/2011 | Spot Bond | 8.3600 | 8.39 | 100.42936 | 100.27 | 0.00 |
| 04/04/2011 | Spot Bond | 8.4150 | 8.51 | 100.01295 | 99.47 | 0.00 |
| 05/04/2011 | Spot Bond | 8.4300 | 8.42 | 99.95305 | 100.01 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.65456 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.51826 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 6.9650 | 6.99 | 103.12841 | 103.05 | 0.00 |
| 07/04/2011 | Spot Bond | 6.9900 | 7.04 | 103.04656 | 102.91 | 0.00 |
| 06/04/2011 | Spot Bond | 7.0350 | 7.04 | 102.91482 | 102.84 | 0.00 |
| 04/04/2011 | Spot Bond | 7.0200 | 7.06 | 102.87374 | 102.77 | 0.00 |
| 05/04/2011 | Spot Bond | 7.0400 | 7.02 | 102.84338 | 102.87 | 0.00 |
| 08/04/2011 | Spot Bond | 8.4100 | 8.45 | 94.65517 | 94.43 | 0.00 |
| 04/04/2011 | Spot Bond | 8.5100 | 8.60 | 93.94427 | 93.40 | 0.00 |
| 05/04/2011 | Spot Bond | 8.5200 | 8.51 | 93.90799 | 93.94 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 06/04/2011 | Spot Bond | 8.4550 | 8.52 | 94.34995 | 93.91 | 0.00 |
| 07/04/2011 | Spot Bond | 8.4450 | 8.46 | 94.42969 | 94.35 | 0.00 |
| 08/04/2011 | Spot Bond | 8.4300 | 8.48 | 89.05923 | 88.76 | 0.00 |
| 07/04/2011 | Spot Bond | 8.4750 | 8.50 | 88.76228 | 88.62 | 0.00 |
| 06/04/2011 | Spot Bond | 8.4950 | 8.58 | 88.61943 | 88.07 | 0.00 |
| 04/04/2011 | Spot Bond | 8.5700 | 8.66 | 88.08038 | 87.51 | 0.00 |
| 05/04/2011 | Spot Bond | 8.5750 | 8.57 | 88.07013 | 88.08 | 0.00 |
| 08/04/2011 | Spot Bond | 8.6650 | 8.78 | 75.70023 | 74.76 | 0.00 |
| 04/04/2011 | Spot Bond | 8.8600 | 8.95 | 74.03684 | 73.36 | 0.00 |
| 05/04/2011 | Spot Bond | 8.8400 | 8.86 | 74.21180 | 74.04 | 0.00 |
| 06/04/2011 | Spot Bond | 8.7900 | 8.84 | 74.66034 | 74.21 | 0.00 |
| 07/04/2011 | Spot Bond | 8.7800 | 8.79 | 74.75747 | 74.66 | 0.00 |
| 08/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.60373 | 98.60 | 0.00 |
| 04/04/2011 | Spot Bond | 2.7200 | 2.72 | 98.42615 | 98.42 | 0.00 |
| 05/04/2011 | Spot Bond | 2.7200 | 2.72 | 98.43342 | 98.43 | 0.00 |
| 07/04/2011 | Spot Bond | 2.7100 | 2.72 | 98.59648 | 98.46 | 0.00 |
| 06/04/2011 | Spot Bond | 2.7200 | 2.72 | 98.45522 | 98.43 | 0.00 |
| 08/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.39494 | 102.39 | 0.00 |
| 04/04/2011 | Spot Bond | 2.1500 | 2.18 | 102.35865 | 102.19 | 0.00 |
| 05/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.36470 | 102.36 | 0.00 |
| 07/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.38889 | 102.38 | 0.00 |
| 06/04/2011 | Spot Bond | 2.1500 | 2.15 | 102.38284 | 102.36 | 0.00 |
| 08/04/2011 | Spot Bond | 2.7000 | 2.73 | 101.01049 | 100.72 | 0.00 |
| 05/04/2011 | Spot Bond | 2.7200 | 2.70 | 100.78626 | 100.97 | 0.00 |
| 04/04/2011 | Spot Bond | 2.7000 | 2.70 | 100.96560 | 100.96 | 0.00 |
| 07/04/2011 | Spot Bond | 2.7300 | 2.72 | 100.72318 | 100.81 | 0.00 |
| 06/04/2011 | Spot Bond | 2.7200 | 2.72 | 100.80884 | 100.79 | 0.00 |
| 08/04/2011 | Spot Bond | 8.7400 | 8.84 | 84.54949 | 83.72 | 0.00 |
| 04/04/2011 | Spot Bond | 8.0000 | 8.00 | 90.83641 | 8.00 | 0.00 |
| 07/04/2011 | Spot Bond | 8.8400 | 8.85 | 83.71737 | 83.62 | 0.00 |
| 06/04/2011 | Spot Bond | 8.8500 | 8.00 | 83.61710 | 90.86 | 0.00 |
| 05/04/2011 | Spot Bond | 8.0000 | 8.00 | 90.85578 | 8.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.05758 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.19231 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.37738 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.27309 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.51539 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.58492 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05661 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.01026 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.00684 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.03774 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.35849 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33789 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.22526 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23900 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15933 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15018 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.76678 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77289 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.84859 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.84452 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.22968 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23239 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.04024 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.16746 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.11164 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.02683 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.35122 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.40776 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.93851 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.90081 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.26721 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.29234 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.52822 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.51147 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.00765 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.01882 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.34588 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.33843 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.22562 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.23059 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.48706 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.48375 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.98917 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.99137 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66091 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.65944 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.43963 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44061 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29374 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29309 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19539 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19583 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13055 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13026 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08684 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08703 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05802 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05789 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03860 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03868 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02579 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02573 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01715 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01719 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01146 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01144 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00762 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00764 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00509 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00508 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00339 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00340 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00226 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00226 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00151 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00151 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00101 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00100 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.29489 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.24816 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.59485 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.33625 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.44426 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.20263 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.79982 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.72194 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.95047 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.90651 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.46293 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56488 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.59315 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.51905 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.95901 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.11366 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.39406 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.35738 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.45028 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.50896 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.77189 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.75248 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.06871 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.03774 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33032 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28532 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77289 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.76678 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.18260 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.12686 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.96961 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.72559 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.23818 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.19502 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.17090 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19595 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.99778 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.97094 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.51180 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.65791 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.74084 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.67538 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.39523 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42976 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.47524 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.43837 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.29510 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27016 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.53061 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.28929 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01095 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01092 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.85579 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.67068 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.37422 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.31967 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.11272 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.13988 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.00677 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.94667 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.19753 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.36524 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.11663 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.00955 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27651 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29697 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.20787 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.17421 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24323 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.26374 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.45432 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.41079 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.96062 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99805 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83033 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.84311 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.76426 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.49186 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.33787 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.51168 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.42375 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77797 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75871 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.56959 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.44593 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.49637 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.54208 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.37917 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.34923 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16191 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18653 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38982 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.35538 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.67445 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.69839 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45450 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42664 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.34878 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.01307 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.88372 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.76704 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.74114 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.72140 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.80823 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44799 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.42280 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.28776 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.21192 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.66848 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.65935 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24199 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.20117 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26774 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26714 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41565 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.38117 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.81085 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.83957 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33071 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30313 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23370 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.26113 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23020 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.20284 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.47756 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.50950 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83320 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.80686 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.26898 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.27631 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.03570 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.01570 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.35521 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.37170 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.56669 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.56098 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.25609 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.26788 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.26898 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.26167 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10445 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10468 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39090 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.38637 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.14021 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.12813 | 100.00 | 0.00 |
| 08/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.55190 | 100.00 | 0.00 |
| 07/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.54295 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01595 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01592 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01574 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01588 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01578 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.35280 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.11322 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.93316 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.87485 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.16682 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.44798 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.69911 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.21119 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.45606 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.19811 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.74899 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.89136 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.04528 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.18495 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.60716 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63531 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60927 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.09821 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.22874 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.13072 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.92137 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.99403 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.56069 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.63247 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.84888 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.86047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.76149 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.27014 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.66274 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.36794 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.69278 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.74788 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.41923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.47368 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.63781 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.75497 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.70227 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.44067 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.64969 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.49273 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.51667 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53789 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.41125 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43224 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.49549 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.84677 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.49375 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.76579 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.14324 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.10652 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.77583 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.85720 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.37202 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.45238 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.69467 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.14629 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.85429 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.31030 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.37384 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.99498 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.05773 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.24693 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.70685 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.73122 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.58593 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.60999 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.68254 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.68724 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.80192 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.11807 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.23133 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.57284 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.67115 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64944 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54168 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.62777 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.56313 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.55165 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.56262 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49710 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50797 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.54070 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.24905 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.13452 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56613 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.02028 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.67924 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.12329 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.16973 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89277 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.93866 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.07696 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.19868 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.00417 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04475 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.81053 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.23490 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.84495 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.80026 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.57851 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.75569 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62263 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.75766 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.99206 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.60302 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.83166 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.52444 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.12277 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.94968 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09072 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.77703 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.26165 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.01528 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.02291 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.97733 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.98489 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.00766 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.02313 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.81747 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.80340 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.61276 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.00434 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.21168 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.22198 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.16047 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.17067 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.20140 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.10672 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.96353 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.25278 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.82069 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.39424 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.41333 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.43219 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.31962 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.33827 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.39450 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.76914 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52130 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.30379 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.27493 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.54445 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.60600 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.61508 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56088 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56987 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.59694 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.44716 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.47981 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.28506 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.31732 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.41458 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.84772 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.75748 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.62873 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.66746 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.70725 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95799 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.98459 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82589 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85218 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93144 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.59770 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.53110 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.20058 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.46467 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.26635 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.91790 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.96487 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.68483 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.73121 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.87105 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.29582 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.19714 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.62737 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 50.12199 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.75056 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.42362 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.37172 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.11410 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.31995 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16537 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01595 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01592 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01574 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01588 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01578 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.32472 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.34733 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.21211 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.23458 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.30215 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.00430 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.93817 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.64067 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.88626 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.70183 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.59618 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.69094 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.12586 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.21946 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.50165 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52403 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.50338 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.40088 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.48278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.42128 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.20108 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24527 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.98168 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.02534 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.15698 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.46234 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.42863 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.26133 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.39500 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.29463 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.88847 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.96601 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.50367 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.58024 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.81113 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.24684 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.48098 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.09604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.32358 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.01404 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.94076 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.79555 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.07477 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.65070 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.21823 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.15922 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.20229 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.94545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.98798 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.11625 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.65543 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63179 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89140 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.00992 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92092 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.73702 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.75824 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.63170 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.65267 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71585 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.76425 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.71634 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47839 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.66854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52577 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.60562 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67509 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.26081 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32944 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.53633 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.71906 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.64949 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30414 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.58007 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37287 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.16602 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.18606 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.13923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.16191 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.14602 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.06795 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02228 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.79527 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.97671 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.84050 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.66520 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.67407 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62111 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62990 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.65635 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85814 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83183 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.70127 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.80560 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72725 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.12665 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.18471 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.83854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.89588 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.06875 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.67307 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.53094 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82540 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.38914 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96582 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.22316 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.26256 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02760 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06653 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.18386 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.55330 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.34542 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.32054 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.13852 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.52361 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81105 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.92771 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.23117 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.34669 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.69461 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.93993 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.90924 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.75683 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.87863 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78718 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.54827 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.77048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.45320 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.67011 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.32714 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.22198 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.21168 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.16047 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.20140 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.17067 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.68832 | 8.80 | 0.00 |
| 15/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.71214 | 8.80 | 0.00 |
| 11/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.56931 | 8.80 | 0.00 |
| 12/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.59310 | 8.80 | 0.00 |
| 13/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.66451 | 8.80 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83033 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.26199 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.28711 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13724 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16208 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23694 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.02975 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.95043 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.55680 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.87132 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.63513 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.42335 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.56522 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.71911 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.85927 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.28181 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.14858 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.12404 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00215 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.09955 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02642 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.91122 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.08171 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.06519 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.23355 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74116 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.92771 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81105 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.23117 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.69461 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.34669 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.13304 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.16249 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98676 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01589 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.10365 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.67407 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.66520 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62111 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.65635 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62990 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.04760 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.06777 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.94738 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.96733 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.02746 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.47254 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.41327 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11898 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.35412 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.17755 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.19027 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24849 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.90137 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.95887 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.13221 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.45473 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.41486 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21700 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.37510 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.25638 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.50751 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.58410 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.12745 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.20309 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.43112 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.23343 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.20415 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.84427 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.00399 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.88407 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.88372 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.28973 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.23140 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.94199 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.17324 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99958 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.07655 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.28331 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.05714 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.25914 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.87077 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.81283 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.83284 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.98805 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.45846 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.35163 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.63260 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.68946 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.35020 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.40643 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.57586 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.47243 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.31867 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.55542 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.16528 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.70733 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.24684 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.48098 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.09604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.32358 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.01404 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.88594 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.86684 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77201 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84778 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.79088 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.97376 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.12934 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.20170 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.35534 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.81857 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.48507 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.27132 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.21738 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.05857 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.42622 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.61154 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.67332 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.30493 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.36595 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.54991 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.23192 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.28348 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.97599 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.02692 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.18048 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.44128 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.42326 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.33378 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.40527 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.35159 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.93403 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.95622 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.82397 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84587 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.91191 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.73774 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.49000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.27294 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.24372 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.51351 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.98687 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.03783 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.73390 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78424 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.93603 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.88433 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.57052 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.03280 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.25884 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.33625 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.05036 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.36239 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.52128 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.82301 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.74042 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.21274 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.15525 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.86998 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.09792 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.92675 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.94486 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.03803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.84671 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.96301 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.31362 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.17809 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.12622 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.86878 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.07447 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92001 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.79270 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.14911 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.04807 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.39210 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.43883 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.84704 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.78762 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.49250 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.72834 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.55127 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.58203 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63201 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33393 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.38331 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.53216 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.39878 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.15908 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.97844 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.92058 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.21222 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.95344 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.05289 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.45978 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.55803 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.85423 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.27966 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.25234 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11670 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.22508 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.14370 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.99689 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.08772 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.67634 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.78974 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.13160 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.86250 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.79446 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.45619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.72655 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.52359 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.52998 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.32057 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.07043 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.01718 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.75241 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96402 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.80516 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.93429 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99186 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.64858 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.70543 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.87686 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.82129 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.65582 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.83460 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.49076 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.99803 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.07364 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.15152 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.68701 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.76397 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.99593 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.18953 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.03131 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.24606 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.87347 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.40233 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.41827 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47029 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21148 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.36639 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.63973 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.58247 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.29820 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.52534 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.35478 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.40958 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.55463 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.69273 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.83499 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.26510 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.14215 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.03412 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.49800 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.92637 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.60470 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.61131 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.96242 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.89280 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.23164 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.26269 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.97560 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.93537 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.73560 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89524 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.77538 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.40683 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.57604 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.56708 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.73419 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.23804 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.85176 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.69437 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.91333 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.53738 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.06875 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.92772 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.95183 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.80804 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.83186 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.90367 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00356 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00355 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00354 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.24147 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.28911 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.00488 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05199 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.19394 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.38594 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.33655 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.09142 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.28729 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.14021 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.66051 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.69982 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.50423 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.62129 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.92598 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.83554 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.47713 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.93040 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.59003 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.13811 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.15615 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.07204 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09896 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.12009 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.87694 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.80698 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.45975 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.73720 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.52885 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.59167 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.63835 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36006 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.40615 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.54512 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48422 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44977 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.27862 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41538 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.31270 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.07172 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.16520 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.53604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.61929 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.97848 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.44545 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.41530 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.26564 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.38522 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.29543 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.19681 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.26528 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85693 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92457 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12850 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.14988 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19058 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94772 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.98797 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.10926 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.13762 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.08830 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.80100 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.04819 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86257 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.69815 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.74258 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.47767 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.52155 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.65384 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.04837 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.98816 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.68931 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.92808 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.74878 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00158 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00158 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00156 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00156 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00157 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.46841 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.36722 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.86468 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.26627 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.96474 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.36829 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.42041 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10943 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16098 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.31629 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.64474 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.62361 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.78261 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.25000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.14545 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71129 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.73712 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58297 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.60852 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.68551 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16267 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13533 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99964 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.10807 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02665 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84842 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86991 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74176 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.76299 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.82699 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.10864 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.00029 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.46162 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.89214 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.56895 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.90615 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.95692 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.65415 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.70431 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.85550 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.67004 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.61327 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.33156 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55665 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.38762 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.66609 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.78194 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.09115 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.20557 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.55053 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.36095 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.31749 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.10174 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27412 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.14468 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13711 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16445 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.74987 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78400 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.88692 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.55824 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.39982 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.61367 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.24178 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.77010 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.01186 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.12608 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.44498 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.55779 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.89791 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.97248 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.84982 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.22259 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.72761 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.37028 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67708 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71644 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48178 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.52065 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.63782 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.58513 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.42340 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.62081 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.26208 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.78052 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.10621 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.21332 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.57455 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.68037 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.99936 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95120 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.92697 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.80658 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.90278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83055 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.87989 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.89148 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.82228 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.83375 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.86832 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56220 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56158 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55847 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56095 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55909 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.87845 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.04131 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.07019 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.23104 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.71598 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.14722 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.24471 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.66329 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.75961 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.04996 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.53763 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.07486 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.36426 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.24190 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.16412 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.81227 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.09023 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.46294 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.42977 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.93718 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.98221 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.71372 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.75819 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89226 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 109.90237 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 109.61466 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.19845 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 109.32846 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.47875 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.14629 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.56461 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.00000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.89382 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.82550 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.48643 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.75735 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.55391 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.46142 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.53053 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.11835 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.18663 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.39247 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.35843 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.19977 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.41244 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.04151 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.56911 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.95432 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.98510 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.80141 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.83185 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.92360 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84052 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.81910 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.71279 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.79774 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.73395 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.24228 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.32824 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.81570 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.90059 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.15654 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47029 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.41827 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16010 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.36639 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21148 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.06611 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.12008 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.79805 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.85142 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.01225 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.40055 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.30268 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.81686 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.20504 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.91356 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.79446 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.86250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.45619 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.52359 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.72655 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.32807 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.23037 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.74543 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.13291 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.84195 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.41827 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47029 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21148 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.36639 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.86780 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.84760 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.74725 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.82745 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.76724 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.53359 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.59074 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24991 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.30637 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.47658 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.21422 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.19189 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.08109 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.16963 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.10315 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.47899 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.49127 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.41793 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.43009 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.46673 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.53176 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.49758 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.32776 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46347 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.36158 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.21359 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.27362 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.91539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.97477 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.15369 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.99395 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.96756 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83641 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.94121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.86253 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.15525 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.21274 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.86998 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.92675 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.09792 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.78667 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.57875 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.55353 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37179 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75667 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41331 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45115 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45692 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26287 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.37556 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31269 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29503 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.20719 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27739 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22469 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.85005 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.90123 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.59597 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64654 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.79898 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.99550 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.97613 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.87998 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.95680 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.89912 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25477 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.56099 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.75386 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.05009 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.95059 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.04336 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.98523 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.69632 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.92722 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.75387 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.58871 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.70916 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.85429 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.12780 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.01086 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.42999 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.89417 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.54566 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.16330 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.23992 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.78278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.85854 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.08686 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.60399 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.45048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.68806 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.29731 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.83986 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.67337 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.72357 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42417 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.47377 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.62329 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.13913 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.10099 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.91156 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.06293 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.94927 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.62759 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.60199 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47486 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57646 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50018 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.33130 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.39239 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.02819 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.08851 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.27038 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.67518 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56207 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.00073 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.44925 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.11244 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.66001 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.68615 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53014 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.55599 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63392 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.99515 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.78160 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.81699 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.92365 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.95936 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.86251 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.67447 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.74682 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.48729 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.93070 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.09055 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.14176 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.83632 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.88691 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.03945 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.48821 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.47145 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.38823 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.45474 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.40480 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.07049 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.15351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.65850 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.74048 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.98768 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.29368 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.22272 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.87046 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.15192 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.94058 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.42290 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.41830 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39545 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.41371 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.40000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.75380 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78049 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62130 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.64767 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72716 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.35124 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.23767 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.67411 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.12440 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.78626 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.78227 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.63261 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.88968 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.48330 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.03754 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.12100 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.13458 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.05357 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.06699 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.10745 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.03783 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.98687 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.73390 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.93603 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.78424 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.72445 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.76896 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.50364 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.54759 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.68007 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.50754 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.55577 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.26799 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.31568 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.45942 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.79098 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.54308 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.32525 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.29663 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.56596 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32740 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.35552 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18784 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21561 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.29935 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.67699 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.63174 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.40715 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.58660 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.45185 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.81200 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.96968 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.02949 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.18521 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.65472 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99964 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.94205 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.65624 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.88460 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.71311 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.90220 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.91189 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.85403 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.86363 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.89253 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.10080 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.97540 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.35191 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.85022 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.47614 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.83448 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.88317 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.59261 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.64076 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.78588 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.46297 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.43956 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32328 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.41620 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34643 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.59976 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.70922 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.05660 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.16469 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.49059 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.37285 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.17474 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.19770 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.97754 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.39134 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.34149 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.38487 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.12607 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.16897 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.29822 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.52126 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.49462 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.36240 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.46804 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38871 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.54827 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.77048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.45320 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.67011 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.32714 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.92118 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.87239 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.63023 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.82372 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.67843 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.17826 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.21134 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01408 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.04676 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.14526 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.00445 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.96437 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.76549 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.92439 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.80506 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.81369 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.83045 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.73040 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74700 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.79697 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.76302 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.69335 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.34747 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.62383 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.41630 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.41486 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.45473 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21700 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.25638 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.37510 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.09250 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.99538 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51327 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.89849 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60923 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.45188 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.45958 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.41364 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.42125 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.44420 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.98137 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.93635 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.71290 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89144 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.75737 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.13100 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29702 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.30715 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.47110 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.96541 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.85234 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.70492 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.97318 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.55787 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.11881 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.37098 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.39131 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.27008 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.29016 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.35070 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.70363 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.65106 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.39007 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.59860 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.44201 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.78667 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.57875 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.55353 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37179 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75667 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.33869 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.50003 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.53737 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.69693 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.17771 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.18769 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.15206 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.97507 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.11650 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.01031 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.98630 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.85513 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.87688 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.94239 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.96432 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.85147 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.77171 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.37591 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.69216 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.45468 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.78574 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.84183 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.50778 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.56304 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.72982 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02439 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.19573 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.24300 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.96093 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.00768 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.14856 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.19868 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.00417 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04475 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.81053 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.23490 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57919 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.76644 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.65548 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.83857 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.39278 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.82150 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98719 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.79022 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94759 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.82941 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.99926 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05026 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.74614 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.79652 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.94840 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.26584 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.21008 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.93338 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.15446 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.98845 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.03581 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.87228 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.06072 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.70917 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.22223 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.23022 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.27007 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.03245 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.07180 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.19047 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.86705 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.80571 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.50103 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.74450 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.56170 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.65543 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.67914 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99336 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02065 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63179 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.62490 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.60400 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.50030 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.58316 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52093 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.70382 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.05527 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.98368 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.32284 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.35488 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.78319 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.76657 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.35423 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.75000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.37497 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.61930 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.66938 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37075 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42022 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.56935 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.63591 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.43351 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.43542 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.23206 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.63321 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.65275 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.75502 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.14518 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.24619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.55073 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.39664 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.36560 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.21155 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33464 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.24221 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.69884 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.77590 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.31639 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.39250 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.62196 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.49921 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.40492 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.93692 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.31086 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.03007 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54065 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.56138 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.43769 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45818 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.51995 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00542 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00541 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00535 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00540 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00536 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.83701 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.17928 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.16154 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.49193 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.49716 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.89077 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.83347 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.77630 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.14248 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.18168 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94789 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98662 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.10337 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.92885 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.68054 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.46070 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.43369 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.70182 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.58161 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.67388 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.40204 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.51722 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.48957 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.39916 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.34056 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04979 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.28212 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10765 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.20531 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.29665 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.93367 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.04769 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.39148 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.15049 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.05323 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.57041 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.95619 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.66650 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78142 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.89803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.20185 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.31730 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.66505 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.85285 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.81757 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.64235 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.78237 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67724 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32407 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.39285 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.98265 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.05060 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.25545 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.87450 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.80698 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.47179 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.73960 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.53850 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00355 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00356 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00354 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56220 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56158 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55847 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56095 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.55909 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.46425 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.62925 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.64539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.80835 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29967 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00356 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00355 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00354 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.45347 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.51235 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16129 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.21943 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.39475 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.57072 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.65272 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.34660 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.34660 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.65273 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 112.96052 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.06854 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.00162 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.66929 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.93486 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.73545 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.66878 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.68761 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46814 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.49163 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.65000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.35248 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.51694 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.53687 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.69911 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.18848 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.41290 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.33424 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.94388 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.25577 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.02155 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.81886 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.98226 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.00795 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.16933 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.65587 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.81283 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.83284 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.98805 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.45846 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.35163 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.30026 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.51695 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.46483 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.20609 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.41283 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.25759 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.02464 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.04730 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.91222 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.93460 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.00204 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.70041 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.65951 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.04771 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.61871 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49691 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.96202 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.01292 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.70934 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.75963 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91124 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.92464 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.95883 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.75496 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78873 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.89054 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.95388 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.91615 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.72876 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.87851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.76607 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.17172 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44149 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31748 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42071 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39997 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.09250 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.99538 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51327 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.89849 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60923 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.50208 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.64414 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.79688 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.93724 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.36035 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.62925 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.46425 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.64539 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.29967 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.80835 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.31340 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.39200 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.92330 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.00093 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.23498 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.52998 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.36838 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.40194 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.20184 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.23498 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.33491 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.54282 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.28485 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.01502 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.02824 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.26635 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.34585 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.35444 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.30315 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.31166 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.33728 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.44534 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37642 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.03438 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30769 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.10246 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.40477 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.63173 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.47816 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.24947 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.09451 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.93964 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.88607 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.62003 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.83263 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.67300 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.19422 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.29183 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.70972 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.80615 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.09685 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.67699 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.63174 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.40715 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.58660 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.45185 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.18981 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.25902 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.84629 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.91466 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12077 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.71906 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.64949 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30414 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.58007 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37287 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.07675 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.08449 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.03822 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.04590 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.06901 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.70782 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.61547 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.44384 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.52335 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.55914 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.31083 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.53677 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.19734 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.41791 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.08600 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84866 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.79145 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.50752 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.73437 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.56401 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.61005 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.69190 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.20379 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.28464 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.52838 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.15660 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.13662 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.10263 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.11669 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.12523 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.66379 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.49462 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.32618 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.82516 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32081 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34396 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.20586 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.22874 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.29772 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.59551 | 7.35 | 0.00 |
| 14/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.57560 | 7.35 | 0.00 |
| 11/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.47613 | 7.35 | 0.00 |
| 13/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.55571 | 7.35 | 0.00 |
| 12/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.49601 | 7.35 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.49462 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.66379 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.82516 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.32618 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.10716 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.09904 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.05865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.09093 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.06669 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.52998 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.74038 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.32057 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.35983 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.20042 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.41322 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.04167 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.56936 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.19398 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.09661 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.61328 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.99947 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.70948 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.85394 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.87300 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75926 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77810 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.83491 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.84820 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.81466 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.64813 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78120 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68128 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.60424 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.84254 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.43049 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.66290 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.36714 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.58407 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.50498 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.11249 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.42609 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.19060 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.03769 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.22739 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.10186 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.28735 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.84884 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31248 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28967 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.46902 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58334 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49750 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.87989 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.89148 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.82228 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.83375 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.86832 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.11111 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.93126 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.04386 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.75221 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.21978 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.39361 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.56339 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.55098 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.71867 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.22424 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.63973 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.58247 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.29820 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.52534 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.35478 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.26124 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.34474 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.84688 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.92933 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.17795 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.16717 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.09893 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.76022 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.03087 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.82764 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.83760 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.86813 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68598 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.71616 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.80714 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.71906 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.64949 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30414 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.58007 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.37287 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.86466 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.92236 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.55832 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.61929 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.80309 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.09639 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.07166 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.43446 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55839 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46533 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.47513 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.52693 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.21790 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.26912 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.42346 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.57072 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.85545 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.72028 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.04884 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.58540 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.18254 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.62682 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.67690 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37818 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42766 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.57685 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.99263 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.91433 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.52544 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.83620 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.60287 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.55276 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.57595 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43760 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46053 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.52961 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.05526 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.91048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.19145 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.76604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.33461 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.79311 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.90555 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.23508 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.34612 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.68094 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.42201 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.33036 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.46012 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.23893 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.54070 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.04386 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.21978 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.17570 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.34783 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.86871 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.39075 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36201 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.21903 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.33333 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24754 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00316 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02784 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.88061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.90501 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97854 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58974 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.83033 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.27729 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.29807 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17417 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.19469 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.25656 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.22974 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.15892 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.80744 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.08828 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.87739 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.86440 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.10640 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.67263 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.90859 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.62362 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29157 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.05594 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.89800 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.82168 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.12693 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.99577 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.04095 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.77158 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.81619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.95071 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.93879 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.99206 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.67433 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.72697 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.88564 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.95700 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.88588 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.53268 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.81493 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.60300 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.46332 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.65649 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.78967 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.19231 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.49525 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.26658 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.13935 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.03900 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.36268 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.76417 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.80626 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.55532 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.59688 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.72218 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.80779 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02439 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.62792 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.64048 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.56545 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.57790 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.61538 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.12020 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.09327 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95954 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06639 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.98616 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.92133 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.94056 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.82585 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.84485 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.90214 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.82070 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.72423 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.24539 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.62799 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.34069 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.52557 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.54950 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.40691 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43053 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.50172 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.26766 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.16914 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.68493 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.07119 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.78066 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11217 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.32057 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.16256 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.91725 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.70923 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.67319 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.94839 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.42784 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.47410 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.19827 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.24395 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.38170 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.59441 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.40571 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.47484 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.21786 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.65935 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.47687 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.41626 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11545 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.35580 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.17531 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.54852 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.79644 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33061 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57135 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.30206 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.49869 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.25615 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.06137 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.01483 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.29797 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81698 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.07447 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.17172 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.83347 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.89077 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.77630 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.74984 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.62646 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.01362 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.50335 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.13564 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.20660 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.41849 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16203 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.36899 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.99571 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.64979 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.62126 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47965 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.59279 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50783 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.83576 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.85479 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.74131 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.76011 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.81678 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.34040 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.30160 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.10889 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.26289 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.14725 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01475 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01479 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01453 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01457 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01470 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.95551 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.86756 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.43070 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.77979 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51769 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.29333 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.32045 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15863 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18545 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.26627 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.51775 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.47699 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.27452 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.43632 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31484 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.68379 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.70810 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56316 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.58717 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.65955 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.64908 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.61405 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44014 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.57912 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.47477 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.90220 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.91189 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.85403 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.86363 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.89253 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.58632 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.47821 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.94119 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.37032 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.04812 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.22430 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.35206 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.59259 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.71800 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.09701 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.62329 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.57332 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.32533 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.52349 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37469 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.36525 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.29652 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.95544 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.22798 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.02333 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.19681 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.26528 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85693 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92457 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12850 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.12047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09012 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.93950 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.05984 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.96948 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.57072 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.02557 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.99401 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.83738 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.96253 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.86856 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.89614 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.06328 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.07076 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.23448 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.72968 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.45704 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.34921 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.81363 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.24162 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.92027 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.47203 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.54709 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.09921 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.17343 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.39712 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.50486 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.45034 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.17972 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.39596 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.23359 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.38419 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.54581 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.58209 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.74171 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.22296 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.57998 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.25950 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.68948 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.94121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.99924 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60330 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.66010 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.32123 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.37739 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54664 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.91635 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.80388 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.24571 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.69168 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.35679 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.90734 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.01582 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.07578 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.19193 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.79910 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.91966 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.82139 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.33330 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.72334 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.43048 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95722 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.98140 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83716 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86107 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93310 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.63786 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.60287 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42909 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.56795 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46368 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23282 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.25788 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.10839 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13317 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.20782 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.61123 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.59007 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.48499 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56896 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.50592 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.76698 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.79293 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63803 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.66372 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.74108 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.81881 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.80141 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.71499 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.78405 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.73220 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.40763 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.59036 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.29963 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.67343 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.22572 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.01846 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.75069 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.43268 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.48434 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.69355 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.55579 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.56635 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50329 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.51375 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.54525 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82025 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79404 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.66392 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.76788 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.68982 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.04442 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.20837 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.23073 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.39267 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.88088 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.04076 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01606 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89336 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99141 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91779 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.38687 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.56913 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.49816 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.87269 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.20540 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.83932 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.75957 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.36344 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.67999 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.44232 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.53843 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56459 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40859 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.43444 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.51234 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.15689 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.01116 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.28778 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.86578 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.43176 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.79054 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.93573 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.06981 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.21326 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.64570 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.43905 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.41827 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31508 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39754 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33562 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.94844 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.76328 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.84978 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57896 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.03086 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.73953 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.83846 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.24845 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.34619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.64084 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.20333 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.02106 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.79670 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.83960 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.30000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.98803 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.19409 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.97199 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.17332 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.78292 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.56175 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.52917 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.36734 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.49666 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.39956 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33640 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.35907 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22385 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24625 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31378 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.96244 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81960 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11059 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.67711 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.25170 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.49538 | 6.32 | 0.00 |
| 15/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.51250 | 6.32 | 0.00 |
| 11/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.40979 | 6.32 | 0.00 |
| 12/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.42690 | 6.32 | 0.00 |
| 13/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.47825 | 6.32 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81512 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.67264 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96540 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.53050 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.10616 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.18334 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.26627 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.77145 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.85346 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.10059 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.17172 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.99369 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.11477 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.39229 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.51203 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.87287 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.74567 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.71124 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.54043 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.67692 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.57442 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.40700 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.51107 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.89011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.99303 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.30316 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.38064 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.58802 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.35798 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.56064 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.17422 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79123 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.75911 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59992 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72708 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63157 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.87445 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.11603 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.68435 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.92002 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.63407 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.08526 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.98815 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.50613 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.89127 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60206 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.93851 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.96537 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04648 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.83174 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91171 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.46297 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.43956 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32328 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.41620 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34643 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.69815 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.74258 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.47767 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.52155 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.65384 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.09856 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.95782 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.25919 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.81741 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.39824 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.85072 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.88228 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.69413 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.72529 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.81925 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.77814 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.62094 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.84081 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.46413 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.99605 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.82550 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.89382 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.48643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.55391 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.75735 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.52689 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.34391 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.77028 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.16173 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.62000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.18251 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.20808 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.05566 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.08091 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.15701 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.77103 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.73371 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.54835 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69648 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.58525 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.38162 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.47891 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.89843 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.99463 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.28454 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.57604 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.40683 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.56708 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.23804 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.73419 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.44741 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.56400 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.86877 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.98391 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.33109 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.74708 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.68261 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.36266 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.61830 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.42633 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.80779 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.69409 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.51664 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.64066 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33994 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.81437 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.50380 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.53598 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.34402 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.37583 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.47171 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.87003 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84830 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74049 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.82663 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.76194 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.46754 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.51967 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.20877 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.26028 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.41553 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.06738 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.01880 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.77752 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.97033 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.82557 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01258 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.04453 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.85402 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.88558 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98072 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.64437 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.61196 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.45097 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.57962 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.48303 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.80205 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82601 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.68304 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.70674 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.77815 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.26645 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.22019 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.99064 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.17405 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.03632 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.32017 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.35042 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.21090 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24866 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.29000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50075 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47289 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33459 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44509 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36212 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40074 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.42600 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27537 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.30032 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.37554 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.31502 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.29670 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.20580 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.27843 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.22388 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.94748 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97405 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.81551 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84178 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.92096 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.35621 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.32680 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.18077 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.29747 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.20985 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.82516 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.84211 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.00422 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30067 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.26118 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06517 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.22179 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.10418 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.47091 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.50363 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.30853 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.34085 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43828 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.36087 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.33363 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.19816 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.30642 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.22516 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.13811 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.15615 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.07204 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09896 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.12009 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.33025 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.28936 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.08642 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.24857 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.12681 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.46142 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.53053 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.11835 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.18663 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.39247 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.10358 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.89342 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.85737 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.68426 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.06264 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.30245 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.37592 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.93755 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.01020 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.22916 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.50880 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.47466 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.30510 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44060 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.33885 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.27260 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.48029 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.24855 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.45145 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.06587 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.30868 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.11118 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.13708 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.91458 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.33013 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.80109 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.90156 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.30208 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.40143 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.70084 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.43072 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.40961 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.30484 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.38856 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.32569 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49220 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.52899 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30952 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.34588 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.45550 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.48103 | 5.93 | 0.00 |
| 14/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.46496 | 5.93 | 0.00 |
| 11/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.38464 | 5.93 | 0.00 |
| 13/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.44888 | 5.93 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.40069 | 5.93 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.92341 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.01897 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.44910 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.54350 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.82809 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.62670 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64836 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.51922 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54061 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.60510 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.98466 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.77909 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.76548 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.57447 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.96632 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.81293 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.97631 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.00209 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.16345 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.64996 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.45751 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24552 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.20050 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.03454 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.40754 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.25089 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.43672 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33403 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.51578 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.06589 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.06899 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.98525 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.56969 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.90172 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.65238 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.94514 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.99465 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.69941 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.74831 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.89575 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52403 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.57919 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.33333 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.76644 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.44833 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.68624 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.27652 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.50855 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.21162 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.18150 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.03884 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.33372 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.89674 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.47366 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.79704 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.82471 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.65952 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.68691 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.76943 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.08166 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.02816 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.76263 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.97480 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.81548 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.38551 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.39396 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.34349 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.35187 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.37708 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.42857 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.28906 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.59961 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.15010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.73643 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00781 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00783 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00774 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00775 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00780 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.08466 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.06731 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72554 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.05000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74719 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.40683 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.57604 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.56708 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.73419 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.23804 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.72443 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.65459 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.30774 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.58492 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.37680 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.55165 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.56262 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49710 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50797 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.54070 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.20976 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.18538 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.06451 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.16106 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.08854 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.95059 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25477 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.45959 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.75386 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.64842 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.73571 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.70970 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58061 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.68376 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60630 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.91789 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.91995 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90766 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.90970 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.91583 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.08251 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.05592 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92382 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.02938 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.95013 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.32631 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.38439 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.03785 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.09528 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.26837 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.09250 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.99538 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.51327 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.89849 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.60923 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.07669 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.26296 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.15770 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.33987 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.89125 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.06464 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.04212 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.93027 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.01965 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.95254 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.83053 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.85926 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.68792 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71630 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.80187 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.88498 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.84650 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.65548 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.80811 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.69350 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.06836 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.24175 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.20792 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.37915 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.89541 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.62812 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.35028 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.98686 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.07419 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.25616 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00084 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00084 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00083 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.94788 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.85250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.96727 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.44535 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.08635 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.99858 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.23788 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.81994 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.05333 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.76049 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.89803 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78142 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.20185 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.66505 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.31730 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.79538 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.84830 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.53266 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.58495 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.74258 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.90797 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.64644 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.35901 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.38626 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.61382 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38019 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40346 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.26456 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.28759 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.35696 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.77543 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.69582 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.30040 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.61638 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.37913 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.31761 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.35400 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13685 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17284 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.28129 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.15483 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.05019 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.52995 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.94575 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.63360 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.53690 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.60205 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.76333 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.84467 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.47190 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.22584 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.25067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.10258 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.12711 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.20108 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.77891 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.98917 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.74221 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.94762 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.56964 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.61032 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.50482 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.98029 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.39951 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.08479 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.82609 | 83.34 | 0.00 |
| 14/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.76826 | 83.34 | 0.00 |
| 11/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.48008 | 83.34 | 0.00 |
| 13/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.71048 | 83.34 | 0.00 |
| 12/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.53759 | 83.34 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.64167 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.57282 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.23070 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.50412 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.29884 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.83347 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.89077 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.77630 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.52315 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48842 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.31590 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45376 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.35025 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48842 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.52315 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.31590 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.35025 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45376 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.26326 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.24547 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.94549 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.22773 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.96770 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.45349 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.48858 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.27926 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.31393 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.41847 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.75832 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.94199 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.85184 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.03156 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.57543 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.10826 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.00343 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.48276 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.89883 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.58642 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.38551 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.39396 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.34349 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.35187 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.37708 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03199 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03192 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03157 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03185 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03164 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.69462 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.62678 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.29013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.35713 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.55912 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.47198 | 6.02 | 0.00 |
| 15/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.48829 | 6.02 | 0.00 |
| 11/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.39045 | 6.02 | 0.00 |
| 13/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.45567 | 6.02 | 0.00 |
| 12/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.40675 | 6.02 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.26655 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.25276 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.18424 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.19789 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23900 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.42469 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.48552 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.84795 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.13302 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.91898 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.75627 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.59412 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.78941 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.94955 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.43237 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.87725 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.97269 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.40349 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.78203 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.49778 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.58782 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.55091 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.36757 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.40408 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51408 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.57886 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.60881 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43007 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.54897 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.45970 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.89077 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.83347 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.54886 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.60553 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.77630 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.51653 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.68413 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.68470 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.34933 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.85024 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.44391 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.50024 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.16430 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.38770 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.21994 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00849 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00848 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00840 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00841 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00846 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.16694 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.34993 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.26400 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.98474 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.44300 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.24364 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.18587 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.89894 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.95607 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.12823 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.25305 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.26691 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.26181 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23921 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28246 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.89976 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84242 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55786 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.61448 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.78522 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.46652 | 5.95 | 0.00 |
| 15/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.48264 | 5.95 | 0.00 |
| 11/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.38593 | 5.95 | 0.00 |
| 13/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.45040 | 5.95 | 0.00 |
| 12/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.40204 | 5.95 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.17718 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.13799 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94346 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.98217 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.09890 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.14063 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.28181 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.43979 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.99977 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.57928 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.37028 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.34752 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23441 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.25694 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32481 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.99811 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.12879 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.35206 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.86792 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.48030 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40346 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.38019 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.26456 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.28759 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.35696 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.05758 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.19231 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.39163 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.92337 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.52381 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.37913 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.35185 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.21623 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.24326 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.32462 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.01450 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.07664 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.70586 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.95250 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.76731 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.00496 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.98241 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.87051 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89277 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.95991 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.76932 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.00803 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.59352 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.53180 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.82634 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.50449 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.25945 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.05234 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.29138 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.01563 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.51679 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57582 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.22382 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.45790 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.28212 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.97767 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.95835 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.86242 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.88151 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.93907 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.65438 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.75554 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.15228 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.55348 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.25222 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58974 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.06976 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.08958 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.96320 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.05000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.98793 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.79196 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.43327 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.67745 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.02368 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.07713 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.94487 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.01252 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.60920 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.87740 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.67600 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.54974 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.32618 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.49462 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.49469 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.15846 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.65957 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.76425 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.71634 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47839 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52577 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.66854 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.45362 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.51501 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.14898 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.39239 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.20960 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.47738 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28179 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.31706 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.50826 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08708 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.66523 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.72054 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.39050 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.61004 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.44520 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.16212 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.11503 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.88113 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92769 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.06804 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.15098 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.17599 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.02678 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.12603 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05151 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.24144 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21628 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.09135 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11623 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19118 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.79087 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.88364 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.33036 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.69832 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.42201 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.56468 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.53189 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.36888 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.40135 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49916 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.85039 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.99211 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.15010 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.70923 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.28906 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.12396 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.08789 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90869 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.94437 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.05189 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.65527 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.71214 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.37303 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.59854 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.42920 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72607 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.70675 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01744 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05505 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.16863 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.69385 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.65994 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.49164 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.52514 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.62611 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01606 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.04076 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89336 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99141 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91779 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.59058 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.55484 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.09250 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.13493 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.51920 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.41136 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.48278 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.05683 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.34012 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.12740 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.46098 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.67752 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.39330 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.24545 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.60486 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.55780 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.53222 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40526 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.43053 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.50671 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.97066 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.11873 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.23571 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.82296 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.38199 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01612 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.00095 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.92555 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.94057 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.98581 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.14600 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.17901 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98223 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.11308 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01482 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.26528 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.19681 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85693 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92457 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12850 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.15226 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17206 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.05399 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.13251 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.07355 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.22543 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.21319 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.15231 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.16444 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.20096 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.05753 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.09075 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.89254 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.02439 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.92539 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.24256 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.05633 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.13757 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.31969 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.87094 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.53553 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.25800 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.89599 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.16502 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.98219 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.02704 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.09401 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.69442 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.96021 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.76065 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.70861 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.32439 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.42874 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.59824 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.47472 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.32822 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.60101 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.74575 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.18207 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60777 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.65836 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.44234 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.69592 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.50550 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42055 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39774 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28445 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.30700 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.37497 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.53094 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.67307 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.82540 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.38914 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.96582 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.95455 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.14351 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.53690 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.60205 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.76333 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.47190 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.84467 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.33333 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.98527 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.10574 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.38748 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.86512 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.50644 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.33843 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.33100 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.29410 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.30145 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.32359 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.70935 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.73785 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.56779 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.68091 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.59598 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11655 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.91720 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.93396 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.12882 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.71875 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.61357 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.82693 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.56176 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.40121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.77015 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.49693 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.48463 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.42355 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.43571 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.47236 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.85488 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.01518 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.05939 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.69498 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.21768 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36384 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33868 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21377 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23864 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.31359 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.54716 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.87431 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.94466 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.22225 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.26080 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.32866 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.22722 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.72347 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.82377 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.12603 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.54935 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.58086 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.39302 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.51793 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42413 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89332 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.87153 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.01750 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.04236 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84980 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.27787 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.35388 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.90067 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.20205 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.97573 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.70697 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.49970 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.47777 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.68026 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.29342 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.09426 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.13609 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.88590 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.05248 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.92746 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.87224 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.90107 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.72913 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.84349 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.75762 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.92598 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.83554 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.47713 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.59003 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.93040 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00974 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00976 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00965 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00972 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00966 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.86049 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.59323 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28122 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.54042 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.32760 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.89088 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.06438 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.02980 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.71780 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.20116 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.86103 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.72585 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.05434 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.18805 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.59095 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.75802 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.73197 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60260 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62835 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.70597 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.25709 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.41589 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.46905 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.09870 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.62586 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.10138 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.88372 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57698 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.60540 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.29293 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.43539 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.32841 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.65406 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.41623 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.24482 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.47677 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.17960 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.64379 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.89199 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.42449 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.39705 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.66550 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.22399 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.21469 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.16851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.17770 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.20541 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.46078 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02439 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37772 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.77955 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74221 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.55675 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.59368 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.70495 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.33809 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.48980 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.58871 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.18699 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.73737 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59469 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56902 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.44162 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.46697 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54341 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.30446 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.32220 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.21641 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.28677 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.23393 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.48821 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.46931 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.37550 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.39418 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.99926 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.05026 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.74614 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.94840 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.79652 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.17172 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.69869 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.74705 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.32000 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.56239 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.38037 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.51123 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.56782 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23017 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.45477 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.28614 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.53008 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.48225 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.05278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11249 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.29251 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.79260 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.85233 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.49619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.73303 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.55518 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.80084 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.71894 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.31220 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.39318 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.63722 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00075 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00075 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00075 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00074 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46640 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.43866 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30087 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.32831 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.41098 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.04859 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.15132 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.53781 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.94604 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.63958 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.20356 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.14547 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.85712 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.91450 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.08751 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.39895 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.45769 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.10745 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.34035 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.16545 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.72828 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.66636 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.35907 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.42022 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.60459 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.09120 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.16925 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.70388 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.01335 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.78095 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29273 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.27022 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.15847 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.18072 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.24776 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.19709 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.25360 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.91644 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.14071 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.97232 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.05042 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01288 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.82646 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86359 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97543 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12740 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12764 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12716 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12643 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.91529 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.77834 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.09864 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.23391 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.64173 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.02155 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.25601 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.86649 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.78824 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.09523 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.48830 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.44746 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.24483 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.28515 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.40674 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.59922 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.78359 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.68953 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.41566 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.86987 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.94985 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.68476 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.38318 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.64036 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.42128 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.86550 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.79822 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.46437 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.53080 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.73111 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.19120 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.39870 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.16809 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.98466 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.37081 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.23331 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.22399 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.17770 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.18692 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.21469 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.77025 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.82312 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.50783 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.71751 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.56007 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00356 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00355 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00354 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00355 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00356 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00354 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46914 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.43510 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.26596 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29964 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.40112 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.36251 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.39454 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.20341 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.33055 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.23509 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.81810 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79389 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.67366 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.69760 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.76974 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.08912 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.10706 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.00000 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.07121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01775 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.67780 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.55322 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.93445 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.05766 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.42891 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.78122 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.57660 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.56766 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.37293 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.76758 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.58898 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.94001 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.87087 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.20963 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.24045 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.52107 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.24357 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.88179 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.96781 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.15077 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.04823 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.12366 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.67389 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.74838 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.97298 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.33333 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.65179 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.66812 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.57073 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.58687 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.63550 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.50835 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.48751 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.38408 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.46673 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.40466 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.72672 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.80134 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.35639 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.43009 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.65229 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.54591 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.51794 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.37910 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49005 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.40674 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82150 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79499 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.32749 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.46032 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.36058 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00355 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00356 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00351 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00352 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00354 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.31534 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.21526 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.71844 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.11541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.81733 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.17072 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.24156 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.81910 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.88908 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.10006 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.14478 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.10485 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.90646 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.06500 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94596 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.58092 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.69660 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.00641 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.12079 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.46551 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72607 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.70675 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08261 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.18181 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.10733 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.62007 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.65250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.45900 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.49108 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.58772 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.91914 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.77398 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.05347 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.62918 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.19687 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.94216 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.08286 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.24371 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.38273 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.80179 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.43578 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.21739 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.14027 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.35374 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.45317 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.48285 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.30576 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.33511 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.42356 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.69444 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.62799 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.29799 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.56169 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.36370 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.59695 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.62858 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.44002 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.47125 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.56541 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.96932 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.71551 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.46595 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.46301 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.71330 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.02379 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.99371 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.84426 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.96370 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.87404 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.24152 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.50883 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.92602 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18635 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.97563 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.29364 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.18021 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.61737 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.06709 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.72938 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.88775 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.93658 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.98422 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.03134 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.83904 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.47319 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.30424 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.46577 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.13570 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.63262 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.23293 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.41566 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.43561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.51000 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.05099 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.27109 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.23859 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07727 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.20617 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.10938 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.91242 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.95487 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.70172 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74365 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.87006 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.89981 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.85645 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.64120 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.81320 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.68405 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.83190 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.87124 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.63650 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.67541 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.79265 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.18955 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.16486 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.04233 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.14023 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.06672 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.75241 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.77613 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.63459 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.65805 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72874 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.74302 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.70860 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.53782 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.67427 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.57181 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.62646 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.74984 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.01362 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.13564 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.50335 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.66550 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.59984 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.27374 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.53434 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.33867 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.72614 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.79421 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.38828 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.45552 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.65824 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.43506 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.38933 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.16223 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.34371 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.20745 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50979 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.53868 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36640 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39494 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.48097 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.51213 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.56249 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.26218 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.31193 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.46190 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.46617 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.29722 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.45885 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.12871 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.62568 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.96857 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.03802 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.62363 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.69231 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.89927 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.80155 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.75724 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.53718 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.71302 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.58100 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.65052 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.69682 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.42074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.46647 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.60434 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.10832 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.99903 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.45625 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.89000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.56433 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.05053 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.13667 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.62262 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.70783 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.96456 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.88372 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.68677 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.71560 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.17172 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.99047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.92436 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.50842 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.85843 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66157 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.88265 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.07286 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.94436 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.13034 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.69329 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.82129 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.65582 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.83460 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.49076 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.99803 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29822 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.46170 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.48627 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.64794 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.13511 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.93601 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.89833 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.71114 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.86073 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74841 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.08482 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.11174 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.95120 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97780 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05796 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.77841 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.75248 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.62370 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.72661 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.64935 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.15239 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.19534 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.93906 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.98154 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.10953 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.30785 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.11753 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.17872 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.92808 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.36480 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.44814 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.54879 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.94851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.04795 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.34772 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.75062 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72458 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59530 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.69860 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62103 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.56542 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.59314 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42774 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45515 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.53777 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00849 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00848 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00840 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00846 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00841 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.52722 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.59235 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.08484 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.14463 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.32489 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58752 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.56159 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.58970 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.70522 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.61847 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.73744 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.75644 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53600 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.55968 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63104 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06091 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.02912 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87107 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.99738 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.90256 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.72058 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74176 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.61547 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.63639 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69946 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.21478 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.36782 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.45868 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.60870 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.06235 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.76549 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.74696 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.65485 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.72847 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.67320 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.11893 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.22718 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.58176 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.68865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.01095 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.67595 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.38764 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 104.96913 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.10087 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 105.24980 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.19684 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24802 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.94265 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.99327 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.14578 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.98803 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.85827 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.21383 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.72881 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.34214 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.76660 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.81092 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.54643 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.59027 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.72237 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.57708 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.56097 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.48102 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.54490 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.49694 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04382 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.07406 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89379 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92364 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01367 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.03424 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.03654 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02278 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02506 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.03193 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38608 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36061 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23408 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33519 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.25926 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.03473 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.06494 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.88480 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.91463 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.00459 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.29561 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.26481 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.11202 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.23410 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.14242 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49491 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.52627 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33924 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.37022 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46361 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.64947 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.41165 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.24029 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.17503 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.47224 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.84819 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.87701 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.70509 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.73358 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.81944 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.92900 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.20947 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.92901 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.49146 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.20946 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.08762 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.10748 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.04164 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.06408 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.06782 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.50550 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.47099 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29961 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.43657 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.33374 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.34454 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.50229 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.56102 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.71703 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.18713 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.71428 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.68244 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.52445 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.65069 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55588 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.70353 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.69438 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.64890 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68525 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.65796 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.71360 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.32931 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.60317 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.43371 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.79338 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.40802 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.51328 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.68209 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.01278 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.62446 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.89912 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.73208 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.49146 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.09669 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.20946 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.37264 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.74078 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.34265 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.61926 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.45810 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.74936 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.60703 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.90058 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.46506 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.04119 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.89570 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.03872 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.18576 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.32706 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.75302 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.30178 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.15812 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.44502 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.01480 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.58695 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.33899 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.48551 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.61166 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.75641 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.19281 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15864 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.12886 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.98106 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09915 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.58783 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.79725 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.55533 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.75990 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.37939 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.28846 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.07687 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.03382 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.86629 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.24047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.27100 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33965 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.93021 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.99804 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.20251 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.64149 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.57210 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.22769 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.50288 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.29624 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.34637 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.41764 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.99263 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.06304 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.27528 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.51699 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.47311 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.25544 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.42936 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.29875 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.52592 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.62050 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.05644 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.14988 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.43156 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.47613 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.37214 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.85564 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.26837 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.95847 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.97634 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.10753 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32756 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.45636 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.84563 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.33598 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.32203 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.25276 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.30812 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.26655 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.14629 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.42063 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.56461 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 5.8200 | 5.84 | 104.27206 | 104.25 | 0.00 |
| 15/04/2011 | Spot Bond | 5.7200 | 5.82 | 104.32557 | 104.27 | 0.00 |
| 11/04/2011 | Spot Bond | 5.7900 | 5.72 | 104.20238 | 104.21 | 0.00 |
| 12/04/2011 | Spot Bond | 5.8250 | 5.79 | 104.20507 | 104.20 | 0.00 |
| 13/04/2011 | Spot Bond | 5.8400 | 5.83 | 104.24824 | 104.21 | 0.00 |
| 15/04/2011 | Spot Bond | 7.6700 | 7.77 | 122.73828 | 122.30 | 0.00 |
| 14/04/2011 | Spot Bond | 7.7700 | 7.79 | 122.29775 | 122.19 | 0.00 |
| 11/04/2011 | Spot Bond | 7.7400 | 7.67 | 122.29594 | 122.56 | 0.00 |
| 13/04/2011 | Spot Bond | 7.7900 | 7.78 | 122.18950 | 122.18 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 7.7750 | 7.74 | 122.17569 | 122.30 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.81599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.80979 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77900 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.80361 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.78513 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.24880 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.25155 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23511 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23784 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.24605 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.02393 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.96570 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.67648 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.90759 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.73407 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 8.7800 | 8.79 | 117.90203 | 117.78 | 0.00 |
| 15/04/2011 | Spot Bond | 8.6850 | 8.78 | 118.81985 | 117.90 | 0.00 |
| 11/04/2011 | Spot Bond | 8.6800 | 8.61 | 118.70060 | 119.34 | 0.00 |
| 12/04/2011 | Spot Bond | 8.7700 | 8.68 | 117.88401 | 118.70 | 0.00 |
| 13/04/2011 | Spot Bond | 8.7900 | 8.77 | 117.78109 | 117.88 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.81893 | 109.82 | 0.00 |
| 14/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.81504 | 109.81 | 0.00 |
| 11/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.79560 | 109.79 | 0.00 |
| 13/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.81115 | 109.80 | 0.00 |
| 12/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.79949 | 109.80 | 0.00 |
| 15/04/2011 | Spot Bond | 2.6400 | 2.64 | 132.57230 | 132.56 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 2.6400 | 2.64 | 132.56274 | 132.55 | 0.00 |
| 11/04/2011 | Spot Bond | 2.6300 | 2.63 | 132.64082 | 132.63 | 0.00 |
| 13/04/2011 | Spot Bond | 2.6400 | 2.63 | 132.55319 | 132.65 | 0.00 |
| 12/04/2011 | Spot Bond | 2.6300 | 2.63 | 132.65034 | 132.64 | 0.00 |
| 14/04/2011 | Spot Bond | 7.3700 | 7.39 | 107.21362 | 107.13 | 0.00 |
| 15/04/2011 | Spot Bond | 7.2700 | 7.37 | 107.56078 | 107.21 | 0.00 |
| 11/04/2011 | Spot Bond | 7.3600 | 7.29 | 107.13975 | 107.35 | 0.00 |
| 12/04/2011 | Spot Bond | 7.3900 | 7.36 | 107.06314 | 107.14 | 0.00 |
| 13/04/2011 | Spot Bond | 7.3900 | 7.39 | 107.12720 | 107.06 | 0.00 |
| 14/04/2011 | Spot Bond | 2.7100 | 2.71 | 113.71698 | 113.71 | 0.00 |
| 15/04/2011 | Spot Bond | 2.7100 | 2.71 | 113.72540 | 113.72 | 0.00 |
| 11/04/2011 | Spot Bond | 2.6900 | 2.69 | 114.03822 | 114.03 | 0.00 |
| 12/04/2011 | Spot Bond | 2.6900 | 2.69 | 114.04659 | 114.04 | 0.00 |
| 13/04/2011 | Spot Bond | 2.7100 | 2.69 | 113.70857 | 114.05 | 0.00 |
| 15/04/2011 | Spot Bond | 8.1900 | 8.28 | 101.08848 | 100.62 | 0.00 |
| 14/04/2011 | Spot Bond | 8.2800 | 8.31 | 100.62498 | 100.48 | 0.00 |
| 11/04/2011 | Spot Bond | 8.2500 | 8.18 | 100.66123 | 100.98 | 0.00 |
| 13/04/2011 | Spot Bond | 8.3050 | 8.29 | 100.48056 | 100.49 | 0.00 |
| 12/04/2011 | Spot Bond | 8.2900 | 8.25 | 100.48731 | 100.66 | 0.00 |
| 14/04/2011 | Spot Bond | 8.4200 | 8.44 | 100.25765 | 100.13 | 0.00 |
| 15/04/2011 | Spot Bond | 8.3300 | 8.42 | 100.77579 | 100.26 | 0.00 |
| 11/04/2011 | Spot Bond | 8.3750 | 8.32 | 100.39182 | 100.67 | 0.00 |
| 12/04/2011 | Spot Bond | 8.4150 | 8.38 | 100.19430 | 100.39 | 0.00 |
| 13/04/2011 | Spot Bond | 8.4400 | 8.42 | 100.12521 | 100.19 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.61811 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.47944 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.79120 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.34112 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.92817 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 6.9350 | 7.04 | 103.33934 | 103.06 | 0.00 |
| 14/04/2011 | Spot Bond | 7.0400 | 7.06 | 103.05983 | 102.99 | 0.00 |
| 11/04/2011 | Spot Bond | 7.0350 | 6.97 | 102.97381 | 103.13 | 0.00 |
| 13/04/2011 | Spot Bond | 7.0600 | 7.06 | 102.99065 | 102.93 | 0.00 |
| 12/04/2011 | Spot Bond | 7.0600 | 7.04 | 102.93145 | 102.97 | 0.00 |
| 14/04/2011 | Spot Bond | 8.5200 | 8.54 | 94.14638 | 94.04 | 0.00 |
| 15/04/2011 | Spot Bond | 8.4300 | 8.52 | 94.68966 | 94.15 | 0.00 |
| 11/04/2011 | Spot Bond | 8.4700 | 8.41 | 94.32760 | 94.66 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 8.5150 | 8.47 | 94.08853 | 94.33 | 0.00 |
| 13/04/2011 | Spot Bond | 8.5350 | 8.52 | 94.03808 | 94.09 | 0.00 |
| 15/04/2011 | Spot Bond | 8.4900 | 8.57 | 88.83153 | 88.32 | 0.00 |
| 14/04/2011 | Spot Bond | 8.5700 | 8.59 | 88.32305 | 88.18 | 0.00 |
| 11/04/2011 | Spot Bond | 8.5000 | 8.43 | 88.64925 | 89.06 | 0.00 |
| 13/04/2011 | Spot Bond | 8.5900 | 8.56 | 88.18125 | 88.30 | 0.00 |
| 12/04/2011 | Spot Bond | 8.5600 | 8.50 | 88.30297 | 88.65 | 0.00 |
| 14/04/2011 | Spot Bond | 8.8600 | 8.88 | 74.24759 | 74.11 | 0.00 |
| 15/04/2011 | Spot Bond | 8.7750 | 8.86 | 74.93786 | 74.25 | 0.00 |
| 11/04/2011 | Spot Bond | 8.7300 | 8.67 | 75.19259 | 75.70 | 0.00 |
| 12/04/2011 | Spot Bond | 8.8300 | 8.73 | 74.41358 | 75.19 | 0.00 |
| 13/04/2011 | Spot Bond | 8.8750 | 8.83 | 74.11231 | 74.41 | 0.00 |
| 15/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.65452 | 98.65 | 0.00 |
| 14/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.64725 | 98.64 | 0.00 |
| 11/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.61099 | 98.60 | 0.00 |
| 13/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.64000 | 98.62 | 0.00 |
| 12/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.61824 | 98.61 | 0.00 |
| 15/04/2011 | Spot Bond | 2.1350 | 2.14 | 102.51936 | 102.51 | 0.00 |
| 14/04/2011 | Spot Bond | 2.1350 | 2.14 | 102.51334 | 102.48 | 0.00 |
| 11/04/2011 | Spot Bond | 2.1400 | 2.15 | 102.45584 | 102.39 | 0.00 |
| 13/04/2011 | Spot Bond | 2.1400 | 2.14 | 102.47994 | 102.46 | 0.00 |
| 12/04/2011 | Spot Bond | 2.1400 | 2.14 | 102.46186 | 102.46 | 0.00 |
| 15/04/2011 | Spot Bond | 2.6900 | 2.71 | 101.15620 | 100.96 | 0.00 |
| 14/04/2011 | Spot Bond | 2.7100 | 2.70 | 100.96217 | 101.05 | 0.00 |
| 11/04/2011 | Spot Bond | 2.6750 | 2.70 | 101.25174 | 101.01 | 0.00 |
| 13/04/2011 | Spot Bond | 2.7000 | 2.69 | 101.04791 | 101.12 | 0.00 |
| 12/04/2011 | Spot Bond | 2.6900 | 2.68 | 101.11886 | 101.25 | 0.00 |
| 14/04/2011 | Spot Bond | 8.9150 | 8.93 | 83.25385 | 83.15 | 0.00 |
| 15/04/2011 | Spot Bond | 8.8300 | 8.92 | 83.95563 | 83.25 | 0.00 |
| 11/04/2011 | Spot Bond | 8.8100 | 8.74 | 83.99919 | 84.55 | 0.00 |
| 12/04/2011 | Spot Bond | 8.9000 | 8.81 | 83.29472 | 84.00 | 0.00 |
| 13/04/2011 | Spot Bond | 8.9250 | 8.90 | 83.15445 | 83.29 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.15010 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.01167 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.87379 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.46332 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.00794 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.11385 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.48189 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.58664 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.90227 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.07590 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.00530 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.65459 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.93485 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.72443 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33686 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.38393 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10306 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.14962 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.28990 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.25596 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.22458 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.06871 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.19326 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.09974 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.48305 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.50397 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.37914 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39983 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46218 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.33598 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.32203 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.25276 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.30812 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.26655 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.21469 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.22399 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.16851 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.17770 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.20541 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.81599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.80979 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.78513 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77900 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.80361 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.87320 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.87733 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.85267 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.85676 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.86907 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.25155 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.24880 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23784 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.23511 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.24605 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49074 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.06596 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.93674 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.42274 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.29496 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.80781 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.62450 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.71064 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.19664 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.28183 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.53854 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.80709 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.74966 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.52122 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.46443 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.69236 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.16644 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.20473 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97628 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.01415 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.12824 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.46982 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44429 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.34276 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.31752 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.41883 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.62953 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.64655 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.54501 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.56184 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.61255 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.09770 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.08635 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.04123 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.03001 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.07503 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.39090 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.39846 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.35334 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.36082 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.38336 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.26564 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.26060 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.24055 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.23556 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.25557 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.50707 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.51043 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.49037 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.49370 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.50371 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.00695 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.00471 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.99580 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.99358 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.00248 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66981 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.67130 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66239 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66387 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.66832 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44753 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44654 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44258 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44159 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44554 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29769 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29836 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29439 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29505 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29703 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19890 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19846 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19670 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19626 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19802 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13231 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13260 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13084 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13113 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13201 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08840 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08821 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08742 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08723 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08801 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05880 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05893 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05815 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05828 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05867 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03929 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03920 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03885 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03877 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03912 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02613 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02619 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02585 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02590 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02608 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01746 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01742 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01727 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01723 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01738 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01162 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01164 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01149 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01151 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01159 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00776 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00774 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00767 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00766 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00773 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00516 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00517 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00511 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00512 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00515 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00345 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00344 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00341 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00340 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00343 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00229 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00230 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00227 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00227 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00229 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00153 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00153 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00152 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00151 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00153 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00102 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00102 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00101 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00101 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00102 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00067 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00045 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.62529 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.57775 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.34175 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.53032 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.38872 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.17994 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.44985 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.85502 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.11677 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.91169 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.17064 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.92019 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.68712 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.67105 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.93122 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.27115 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.35037 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.87790 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.95616 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.19211 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.26125 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.21653 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.99454 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.17191 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.03873 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.28502 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.66707 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.76949 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.07812 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.18145 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.11712 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.04170 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.66745 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.96647 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.74192 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.20597 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.26865 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.42400 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.89213 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.04887 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.65316 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.46768 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.43082 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.61590 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.57872 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.92330 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.56775 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.62668 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.80426 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.86371 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.90900 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.81085 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.79134 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.88928 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86961 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.28741 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.25596 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.09974 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.22458 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.13085 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.60239 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.64809 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.37541 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.42061 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.55680 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.81599 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.80979 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.77900 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.80361 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.78513 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.51960 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.57621 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.23845 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.29443 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.46313 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.71898 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.46456 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.21509 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.21168 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.46201 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.49947 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.54340 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.28147 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.32485 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.45565 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.37290 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.22107 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.24623 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32206 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.34745 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18740 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.05166 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.02469 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.16013 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.13292 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.68986 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.80435 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.95111 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.39337 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.54145 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.20316 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.87220 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.80645 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.13668 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.07035 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67362 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.46436 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.49904 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.60355 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.63854 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.73562 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69817 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51219 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.66081 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.54922 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.44601 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.47138 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.32010 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.34516 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.42070 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.25437 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.00436 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.77315 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.75562 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.01691 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01111 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01114 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01098 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01101 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01109 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.17487 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.98389 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04173 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.79377 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.22848 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.75944 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.48366 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.42888 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.70403 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.64875 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33175 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.16712 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.19440 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.27663 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30416 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.43123 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.12737 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.06700 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.37019 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.30928 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.92583 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.13538 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.27751 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.66507 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.79521 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.87288 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.33149 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.22394 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.76412 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.65560 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44149 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31748 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33803 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.39997 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42071 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.91599 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.44557 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.27541 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.24160 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.41139 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.37728 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.40853 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.28429 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.30487 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.36694 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.38770 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.76179 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.54167 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.49795 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.71756 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.67345 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.26227 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.03554 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.07312 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.18636 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.22427 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.54974 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.30026 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.95967 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.05041 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.92216 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.00140 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.86915 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.58060 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.42390 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.64623 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.26758 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.80098 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.49380 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.59077 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.59984 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.68822 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.39708 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.33097 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.31547 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.79728 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.30000 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.81664 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.44298 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.81774 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.69353 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.31738 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.19205 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.86495 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.58791 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.63382 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.77219 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.81852 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.59062 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43924 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.40917 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.56020 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.52986 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.36042 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.21121 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.23595 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.31047 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.33542 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.63304 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45893 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.42433 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.59806 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.56316 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.86747 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.72239 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.74644 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.81890 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84316 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.65135 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.51043 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.48244 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.62304 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.59479 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.76613 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.41339 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.68685 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.06317 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.02729 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.08491 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.94996 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.81901 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.79300 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92365 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89741 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.42158 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.89527 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.98250 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.24536 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.33337 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.62595 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49855 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.47325 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.60035 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57482 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.82402 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.74684 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.36379 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.66984 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.44002 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.72365 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.73291 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.67763 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68680 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.71441 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.53030 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.32390 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.28291 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.48884 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.44746 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.27197 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.27136 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26834 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.27075 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.26894 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.65930 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48488 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.45023 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.62426 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.58929 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.04250 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.86837 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.89723 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.98419 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01331 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.52560 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.38609 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.35837 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49757 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.46960 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45491 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.28863 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.31619 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.39923 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42704 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42350 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.28512 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.25763 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.39570 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.36796 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.73505 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.54151 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.57359 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.67025 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.70262 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.01918 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.88604 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.85959 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.99243 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.96574 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.32809 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.28366 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.29102 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.31322 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.32065 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.17693 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.07583 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.05574 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.15662 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.13635 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.48821 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.38823 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.40480 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.45474 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.47145 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.60700 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.57815 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.57241 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.60123 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.59544 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.35114 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.27969 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.29153 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.32722 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.33916 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.32065 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.28366 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.27631 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.31322 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.30580 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10630 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10491 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10514 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10584 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10607 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.42290 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.41830 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.39545 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.41371 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.40000 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.21319 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.22543 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.15231 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.16444 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.20096 | 100.00 | 0.00 |
| 15/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.61508 | 100.00 | 0.00 |
| 14/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.60600 | 100.00 | 0.00 |
| 11/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56088 | 100.00 | 0.00 |
| 13/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.59694 | 100.00 | 0.00 |
| 12/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.56987 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01617 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01599 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81602 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.59359 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.95154 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.23331 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.75728 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.03428 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.66143 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79295 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.43371 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.06686 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.45945 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.95970 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.80313 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.08135 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.07388 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.80780 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.55916 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.66624 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.01923 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.20233 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.93877 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.34964 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.03651 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.29317 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.43754 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.75843 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.87872 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.75565 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.49616 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.91691 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.69292 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.80258 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.62892 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57362 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.36386 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.94221 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.45074 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.21628 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.39409 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.38475 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.88974 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.11543 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.42342 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.22764 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.17047 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.29630 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.03056 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.06901 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.27761 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.22975 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.23230 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.28422 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.97318 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.25025 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45110 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54630 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28761 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.01845 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62418 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.66993 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.51254 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.67741 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.39386 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.93819 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01127 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.14562 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.00085 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66448 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.01194 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.24910 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.89307 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.39476 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.73767 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.47564 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01617 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01599 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.36996 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.48355 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.40455 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.07061 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.78593 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.26440 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64899 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.54473 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.28958 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.51274 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.66639 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.49613 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.04375 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.43537 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.71648 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.91466 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.81944 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.08632 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.24548 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.46303 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.79854 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.67914 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.77951 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.88663 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.05392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.81226 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.74472 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.09545 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.14006 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.20616 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.30739 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.34375 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.11369 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68295 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.72763 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01731 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.88451 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24292 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.53613 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.53318 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81556 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.30205 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.50095 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.82136 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.76215 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.04460 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.63257 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.12546 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.97068 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.99377 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.12669 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.28422 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.23230 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.73597 | 8.80 | 0.00 |
| 19/04/2011 | Spot Bond | 8.8000 | 8.80 | 100.85518 | 8.80 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.80052 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.31229 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.43900 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.00642 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.10926 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.70745 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.42375 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.29695 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.17316 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.25262 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.11363 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.63257 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.04460 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.19201 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.34059 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.72763 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.68295 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.08800 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.18980 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.83130 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.53197 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.30686 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.60087 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69594 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49468 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.66088 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.04766 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.41053 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.26279 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.28842 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.64273 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.34819 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.49103 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.54449 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.90367 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.99263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.74643 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.03325 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.40289 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.62657 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.71648 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.91466 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.00154 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.90509 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.28531 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.07104 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.78889 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.69983 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.73526 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.04729 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33516 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.59548 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.55037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.45935 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.97845 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.09044 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.25565 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.98697 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.08893 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.34624 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.81272 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.20025 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.67655 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.27995 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.56064 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.27037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.13141 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.60180 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.49198 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.23008 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.50807 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.34215 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.20633 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.90659 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68212 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.93447 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.86270 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.63967 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.15258 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.65469 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.44502 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.30706 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.17878 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.63742 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.27346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.93067 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02439 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.39210 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.12379 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.04959 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.34035 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.82277 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.98717 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.22960 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.62284 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.14731 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.34816 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52242 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.78502 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.98627 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.69714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.70024 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.43694 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.79607 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.25045 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.31609 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.12336 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.21883 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.01591 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74569 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.60031 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.80440 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.00954 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.97599 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.09772 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00361 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.33686 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.57718 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.68478 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.43544 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.73924 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.93778 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.47327 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.01663 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17425 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.26531 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.30025 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.94707 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.68514 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.92085 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.69259 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.51875 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.25890 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.73086 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.62789 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.47567 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33392 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67964 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.23138 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.43673 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.43608 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.18705 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.78712 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.01151 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.41288 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.10874 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00159 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00160 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.08027 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.56982 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.47265 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.73557 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.73333 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.82418 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.76302 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.89334 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32811 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19007 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89145 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.99994 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.76306 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.21719 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.00782 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.26413 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.01366 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.72696 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.89807 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.48308 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.62410 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.40454 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19187 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32993 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.51731 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.71708 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.24058 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.81739 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.71800 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.09559 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.75589 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.95465 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.56404 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.74726 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.32069 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.86145 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.09776 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97549 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.90309 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.96150 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56596 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56283 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.20459 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.02715 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.34245 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.83467 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 108.53764 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.07486 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.32951 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.51850 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.02735 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.25477 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 111.66080 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 110.19158 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.18699 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30725 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96230 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.59983 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.94877 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.31876 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.51748 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.01595 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.17124 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.97011 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86198 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.41442 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.84856 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.78502 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52242 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.17417 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.44646 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.99279 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.49866 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.93067 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.27346 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.91925 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.42600 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52242 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.78502 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.98983 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.88803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.64803 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.93656 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.34929 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.23659 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.50358 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.56545 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.73849 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.56603 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.33379 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.63662 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15359 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.02042 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.27037 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.56064 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.05506 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.99559 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.48909 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.68016 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.41941 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33040 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.95255 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.21102 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.11270 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.01491 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.86928 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.44238 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.39460 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.10161 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.73737 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.48980 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.83491 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 53.24500 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.31671 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.70323 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.53231 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.75785 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.77390 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.02737 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.36977 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.17736 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.78234 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.65324 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.45362 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.76210 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.35973 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.78857 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71237 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.84429 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21159 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.03102 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.05139 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.00869 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.45169 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.19311 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.50500 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.58954 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.65602 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.23673 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.36483 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.72311 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.11217 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.42750 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.45066 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.75246 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64580 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.46509 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.03864 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.93231 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.68796 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.21667 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.14819 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.08893 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.34624 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.03828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.81356 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00011 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.84746 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.60412 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04036 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.30985 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.22031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38371 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.72234 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.95078 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.92412 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.12777 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.05738 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.34825 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.97043 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.92160 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.22645 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.85828 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.17765 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.93198 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.48643 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60455 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.37172 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.81894 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.57186 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.58086 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.64718 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.42835 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54798 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.68256 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.12669 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.99377 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.97009 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.21644 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.41159 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.24451 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.04462 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.24703 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.93164 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84723 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.83287 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.18466 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69594 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.49468 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18987 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.68023 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.50613 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.46729 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.02652 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.25392 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.30189 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.46345 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.00012 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.74439 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.51432 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.41168 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.75634 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.02180 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.99559 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.05506 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.47564 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.66172 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.22339 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.40314 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.11921 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.00834 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.93144 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.33425 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.18190 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.89809 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.52886 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.29038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.39409 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.38475 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.95455 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.85297 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.01153 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.35884 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10138 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.32173 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.60332 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.19974 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.02552 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.51122 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.31001 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.92853 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23795 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.82260 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.70290 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.64584 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.75133 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.21825 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.40926 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.79984 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.88373 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.97237 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.71956 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.83924 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.87022 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.37389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.85752 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.42776 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.58454 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.24238 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.85316 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.59373 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.06982 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.68688 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.58217 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00543 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00549 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.28540 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.52401 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.23726 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.41889 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.22097 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.17864 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.45021 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.23226 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.76638 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.45790 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.75383 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.84945 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.38822 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.73907 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.24799 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.01486 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.60254 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.06618 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.88820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.46180 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.80906 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.28312 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.94219 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00361 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56596 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.56283 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.79465 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.62785 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00361 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57137 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.86873 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.93955 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.13560 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.47316 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.80155 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.70649 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.51315 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.68185 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.49175 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.88902 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.97116 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.14605 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.99263 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.90367 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.81698 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.56921 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.83238 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.18443 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.07001 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.74141 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.94793 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.32096 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.06396 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.70854 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.16572 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.99310 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99169 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.18202 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46232 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56715 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.68023 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18987 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.78656 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.50382 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.62785 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.79465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.47081 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.86781 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.24205 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.16425 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.43558 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.60508 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.11950 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.80214 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.36305 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.40635 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.86232 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.51442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.56042 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.34393 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.26359 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.99333 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.38968 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.88247 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.95078 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.72234 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.32840 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67786 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.14006 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.09226 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.13130 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.26671 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.80040 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.76381 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.91570 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.19498 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.90602 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.77398 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.18742 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.27749 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17663 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.69432 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.36716 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.48392 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.71504 | 7.35 | 0.00 |
| 18/04/2011 | Spot Bond | 7.3500 | 7.35 | 100.61543 | 7.35 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.69432 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.15626 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.11530 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.95181 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02439 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.33051 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.51992 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.78319 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.29158 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.89212 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.98842 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.05121 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.88184 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.08204 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.29793 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.06279 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.66337 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.41795 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.38383 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.45050 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.33534 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.90309 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.96150 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.20721 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29176 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.55200 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.45813 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.98627 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.69714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.42844 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.85015 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.58007 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.23557 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.89872 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.05271 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.14006 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.98846 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.32139 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.24602 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.12118 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.57883 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.84005 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.67272 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.99092 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.72711 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.98001 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.46613 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.07110 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.59921 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.71633 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.20035 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.93068 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.58619 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.01829 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.51388 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.97665 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.29176 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.39648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.56408 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.41953 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.05257 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.17706 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.30026 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.31889 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.42384 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.65821 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.30072 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.34964 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.58474 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.73462 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.52857 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.08624 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31440 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.04547 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.31445 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.53704 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.02828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.59961 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.28906 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.89037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.72500 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.84844 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.06098 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.34653 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.65307 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.71637 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.28322 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.14721 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.95985 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.05697 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.40443 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.91739 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.57347 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.69423 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.87075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.36674 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.59223 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.66120 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.40914 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.52048 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.75412 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.74479 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.78397 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.90148 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.02244 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.84373 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.53764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.04584 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.31541 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.97969 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.74244 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.23726 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.49593 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.87351 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.63140 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.71129 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.82246 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.67839 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.87386 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.96993 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.57504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.37929 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01484 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01506 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.48730 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.04365 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.34763 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.48443 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.76421 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.55860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.73247 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.85525 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.86083 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.68417 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.92160 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.97043 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.24013 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.69469 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.48030 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.12879 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92561 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.67337 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.78106 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.43413 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33392 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67964 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.30418 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.15090 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.40506 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.21651 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.05720 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 80.23113 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 81.08104 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.10911 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.56512 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.62232 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.00104 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.83477 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55951 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.70785 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.52414 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.55009 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.90267 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.71701 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.00350 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.59715 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.02911 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.12454 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.67179 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.51397 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.01817 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00563 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.12755 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.84947 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67293 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.28298 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.40937 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.73915 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63243 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.81895 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.94989 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.92403 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.83625 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.77389 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.70393 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.65512 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.28764 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57694 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.63014 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97886 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84652 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.37274 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.20068 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19017 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06553 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.75222 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.67993 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.32160 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.91925 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.59082 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.57811 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.03875 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.30298 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.08128 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.81435 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56468 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.45987 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00010 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.07698 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.13442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.93764 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.43712 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.31419 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.38641 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.40112 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.45101 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.75880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.59442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.38180 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.49626 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.82679 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.10563 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.52963 | 6.32 | 0.00 |
| 19/04/2011 | Spot Bond | 6.3200 | 6.32 | 100.61531 | 6.32 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.67731 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.95795 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.34939 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.76775 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.23613 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.84703 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.95401 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78017 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.61539 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.14044 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.79636 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.85279 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.98601 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.82346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.35882 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.59121 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.67287 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18260 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.99228 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.12789 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.60455 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.48643 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.78712 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.01151 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.95025 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.23966 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.91391 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07321 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.72968 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.93574 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.96230 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.30725 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.64212 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.71069 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.23371 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.36280 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99672 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.80844 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.57641 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 44.06725 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.60031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74569 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.68089 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.26978 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.13734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.81171 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.12346 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.25000 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.77505 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.87231 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.56822 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.73051 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.00150 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.89181 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.57194 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.83513 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.36108 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.11605 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07655 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.23787 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.84035 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.67686 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.85002 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.97090 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.54648 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.31283 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.38074 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.53347 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.66934 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.52867 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.45131 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.57884 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.42589 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.33338 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.00070 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13493 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.53396 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.38567 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.99145 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.83369 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.53963 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.34026 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.53642 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.70158 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.52543 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.38816 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.17425 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.26531 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.57777 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.37125 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.59983 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.94877 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.38564 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.31472 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.44956 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.82014 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71521 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.54301 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.68898 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.74731 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.51299 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.50710 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.00225 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.50914 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.55850 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.45188 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.56584 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.75141 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.57752 | 5.93 | 0.00 |
| 18/04/2011 | Spot Bond | 5.9300 | 5.93 | 100.49710 | 5.93 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.11477 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.59730 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.67007 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.77943 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.23860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.19120 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.14009 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.96512 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.75087 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.67051 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.62337 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.56935 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.57597 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.15296 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.04429 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.67571 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.88372 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90805 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.92535 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.13922 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.04913 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.32471 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.99191 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.85244 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.13528 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.40536 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.44502 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.40243 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.56863 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.27723 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00792 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00784 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.10206 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.18966 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.60031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.74569 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.79441 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.14666 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.62892 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57362 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.23423 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.35763 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.12346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.56099 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.76179 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89309 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.93239 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.92201 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10917 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.24332 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.73556 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.44260 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.18987 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.68023 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.39836 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.45007 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.08721 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.20083 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.03311 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.88806 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.92356 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.11785 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.29126 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.41558 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.90770 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.33250 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00085 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00084 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.04351 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.52515 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.69932 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.47838 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.01486 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.60254 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.16859 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.90136 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.17089 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.50650 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54424 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.42679 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 35.85522 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.25684 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.57407 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.39047 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.25967 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.78687 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.99633 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66736 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.40094 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.27557 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.27168 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.20041 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.71603 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.24758 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 15.6790 | 15.68 | 96.55486 | 83.34 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 15.6790 | 15.68 | 99.88399 | 83.34 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.05773 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 33.71066 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.23726 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.73321 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.55797 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.55797 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.73321 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.37092 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.28110 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.52377 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.70097 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00012 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.12648 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.06122 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.74219 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.21332 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.40243 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.44502 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03241 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03206 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.10509 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.76261 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.50461 | 6.02 | 0.00 |
| 19/04/2011 | Spot Bond | 6.0200 | 6.02 | 100.58623 | 6.02 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34996 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.28038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.54648 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.85335 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 65.73779 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.91884 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.06838 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.55033 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.81104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.62482 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.63884 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.78994 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.23726 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.94820 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.85215 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.69855 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.55673 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.84128 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00859 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00851 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.53375 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.46528 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.59292 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.30153 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.28082 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.35078 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.24686 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.95725 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.49877 | 5.95 | 0.00 |
| 19/04/2011 | Spot Bond | 5.9500 | 5.95 | 100.57945 | 5.95 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.41432 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.21646 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.42335 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.13618 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.50779 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39308 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.25996 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 69.92337 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.54424 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.42679 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.32755 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.01167 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.54391 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.40647 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.13892 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.45237 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.14144 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.02756 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.24794 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.46595 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00076 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.75075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.63501 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.93316 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.09462 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.99705 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.85694 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.36764 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.05208 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.10943 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.20948 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.99908 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.15322 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.08033 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.42195 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.59358 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.30607 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 78.66379 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 79.52070 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.05392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.81226 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.57655 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.88658 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.67009 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.67389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.77598 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.05505 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.44689 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.20932 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.20105 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.32721 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39355 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.26664 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.97665 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.44514 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.76281 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.59754 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.13439 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 72.85429 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.34215 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.16013 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.76915 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.05640 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84284 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74542 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.89908 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.72784 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.06553 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.19017 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.80684 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.62640 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.55438 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.91498 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.89507 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.99834 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.71257 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.58344 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.26714 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.01468 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.10772 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.03131 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.21209 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.37877 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.67964 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.33392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.19191 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.29185 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.29753 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23770 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.12405 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.29160 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.37769 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.42962 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.47870 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.63959 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.23814 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.81483 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.16113 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.49898 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.85523 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.56085 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.70860 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.32439 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.36123 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.62157 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.70908 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.96455 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.55865 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.44343 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.81556 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.53318 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.28037 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.29561 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.66736 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.99633 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.22650 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.83488 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.38336 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.34588 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.76642 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.91021 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.33212 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.31681 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.04132 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 91.12877 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.57132 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.50926 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.17589 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.98546 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.51591 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38904 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.20373 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.88578 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.94202 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.43031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.61244 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.77155 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.02513 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.91515 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.43008 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.81395 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.97120 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.91520 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.17797 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 34.38813 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.55959 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.35038 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.92998 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.07553 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.47327 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.01663 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00977 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00987 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.49937 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.12941 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.23831 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.11446 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.67838 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.99651 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00000 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91573 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.78415 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.57509 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 64.37709 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.48009 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.63389 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.77741 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.10655 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.89309 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.14167 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.41269 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.28021 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.23331 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.68059 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.79602 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.00534 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.81697 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.64213 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 75.41322 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.75000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62041 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.33998 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.42953 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.60243 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.50714 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.10138 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.35884 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.58974 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.79554 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.03974 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.31525 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 93.11224 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.62454 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.90999 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.81955 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.57803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.91221 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.21386 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.29605 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 36.88291 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00075 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00076 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.63416 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49420 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.25426 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 54.77186 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.55526 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.26182 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.51657 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.81324 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.10309 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.79036 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.24750 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.64169 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42896 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.31529 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.31023 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.59531 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.27734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.08803 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12788 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.12910 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.74404 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.05257 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.49166 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.68775 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.38687 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.52923 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.96879 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.90735 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.57508 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.21656 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.88235 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.90476 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.27269 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.93293 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.60720 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.66456 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.28965 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.24264 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.87612 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 22.14303 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00361 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00361 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.67503 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.50327 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.42664 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.58824 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.96448 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84237 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.12504 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.21555 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.43121 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.80267 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.02930 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.98680 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.29359 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.10046 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.22340 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 88.80031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.19927 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.58024 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.68449 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.76696 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.63445 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.52924 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.87616 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.25305 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71517 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.57395 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.98189 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.84806 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00357 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00361 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.92099 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.41568 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.31257 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.67022 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.38629 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.18482 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 51.81254 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 52.39614 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.84284 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.74542 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.68501 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.84860 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.79751 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.06465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.22391 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.93431 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.76745 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 95.65517 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.51259 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.66230 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.09625 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.76104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.66028 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.81998 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.52029 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.22445 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.45504 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.11828 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.20548 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.05392 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.77758 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.14312 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.98016 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 45.40735 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.98552 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.23207 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.49589 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.64258 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 82.59922 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 83.52939 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.46779 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.30367 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.99743 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.21185 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.16221 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.94329 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.91066 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.10910 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.33892 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.21429 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.79990 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.91955 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.95132 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.77752 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 55.87351 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.49593 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.06250 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.73130 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.86245 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.20617 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.71157 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.48089 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.56765 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.71358 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.64865 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.00000 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.61298 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.86726 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 68.48876 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.63554 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.10763 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.45802 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.06950 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.84595 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.74323 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.67762 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.76916 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.21785 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.22301 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.65756 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.08491 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.08159 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 92.87532 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.07216 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.39051 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.05674 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.26393 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.23248 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.82277 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.98717 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.62554 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.45026 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.16392 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.97378 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.13872 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.27462 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.93517 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.80439 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.23839 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.45508 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.46804 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.49902 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 41.64968 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 42.15786 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.90822 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.77673 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.62093 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.76075 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00859 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00851 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.65764 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.98649 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.74444 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.61352 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.77548 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.87140 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.25302 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.09277 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.76299 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.86991 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 76.52148 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 77.29914 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.87739 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.78405 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.33570 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 43.88238 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 107.25729 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 106.96582 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.29929 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 23.55743 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.77270 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.11807 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.85536 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.07899 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.67457 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.59323 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10437 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.25707 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.80519 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.03885 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.05049 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.54016 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.41162 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.09522 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.24781 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.48197 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.32647 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55772 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.71613 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.10188 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 94.88848 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.90588 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.05125 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.22765 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.12738 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.54008 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.71415 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.45630 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.66041 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.74620 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.90700 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.75880 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.71270 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.71359 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.32932 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.40802 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.79338 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.01277 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 101.62446 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.09670 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.49146 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 103.74077 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 102.34266 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.61059 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.89203 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.18209 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.90418 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.17109 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 59.44579 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 60.63240 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 61.37219 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.33885 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18849 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.00767 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.07491 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 90.57936 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.50104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.40846 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.75509 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.06135 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 28.71104 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.48908 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 29.84888 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.78249 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.56096 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.71532 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.19291 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 47.10503 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.58036 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.23921 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.90500 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.42031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34996 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00069 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 74.18699 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 73.44064 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 5.7800 | 5.72 | 104.31941 | 104.33 | 0.00 |
| 19/04/2011 | Spot Bond | 5.7350 | 5.78 | 104.41641 | 104.32 | 0.00 |
| 19/04/2011 | Spot Bond | 7.6800 | 7.73 | 122.84753 | 122.51 | 0.00 |
| 18/04/2011 | Spot Bond | 7.7300 | 7.67 | 122.51419 | 122.74 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.85347 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.82220 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.25431 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.26821 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.37607 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.08229 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 8.7450 | 8.69 | 118.28439 | 118.82 | 0.00 |
| 19/04/2011 | Spot Bond | 8.7050 | 8.75 | 118.79839 | 118.28 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00014 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 1.3200 | 1.30 | 109.80201 | 109.82 | 0.00 |
| 18/04/2011 | Spot Bond | 1.3000 | 1.30 | 109.82282 | 109.82 | 0.00 |
| 19/04/2011 | Spot Bond | 2.6000 | 2.60 | 133.13250 | 133.09 | 0.00 |
| 18/04/2011 | Spot Bond | 2.6000 | 2.64 | 133.08527 | 132.57 | 0.00 |
| 18/04/2011 | Spot Bond | 7.3300 | 7.27 | 107.38635 | 107.56 | 0.00 |
| 19/04/2011 | Spot Bond | 7.2800 | 7.33 | 107.65496 | 107.39 | 0.00 |
| 18/04/2011 | Spot Bond | 2.7000 | 2.71 | 113.91514 | 113.73 | 0.00 |
| 19/04/2011 | Spot Bond | 2.7200 | 2.70 | 113.59499 | 113.92 | 0.00 |
| 19/04/2011 | Spot Bond | 8.2100 | 8.26 | 101.12277 | 100.77 | 0.00 |
| 18/04/2011 | Spot Bond | 8.2600 | 8.19 | 100.76718 | 101.09 | 0.00 |
| 18/04/2011 | Spot Bond | 8.3900 | 8.33 | 100.46783 | 100.78 | 0.00 |
| 19/04/2011 | Spot Bond | 8.3500 | 8.39 | 100.80125 | 100.47 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.45727 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.75712 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 6.9500 | 7.00 | 103.41922 | 103.20 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 7.0000 | 6.94 | 103.19802 | 103.34 | 0.00 |
| 18/04/2011 | Spot Bond | 8.4900 | 8.43 | 94.36320 | 94.69 | 0.00 |
| 19/04/2011 | Spot Bond | 8.4550 | 8.49 | 94.67425 | 94.36 | 0.00 |
| 19/04/2011 | Spot Bond | 8.5100 | 8.56 | 88.83043 | 88.45 | 0.00 |
| 18/04/2011 | Spot Bond | 8.5550 | 8.49 | 88.45483 | 88.83 | 0.00 |
| 18/04/2011 | Spot Bond | 8.8350 | 8.78 | 74.47960 | 74.94 | 0.00 |
| 19/04/2011 | Spot Bond | 8.8350 | 8.84 | 74.56762 | 74.48 | 0.00 |
| 19/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.69806 | 98.66 | 0.00 |
| 18/04/2011 | Spot Bond | 2.7100 | 2.71 | 98.66177 | 98.65 | 0.00 |
| 19/04/2011 | Spot Bond | 2.1350 | 2.14 | 102.55544 | 102.53 | 0.00 |
| 18/04/2011 | Spot Bond | 2.1350 | 2.14 | 102.52537 | 102.52 | 0.00 |
| 19/04/2011 | Spot Bond | 2.6900 | 2.71 | 101.20100 | 100.98 | 0.00 |
| 18/04/2011 | Spot Bond | 2.7100 | 2.69 | 100.97719 | 101.16 | 0.00 |
| 18/04/2011 | Spot Bond | 8.8950 | 8.83 | 83.45304 | 83.96 | 0.00 |
| 19/04/2011 | Spot Bond | 8.8750 | 8.90 | 83.71192 | 83.45 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.99211 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.28906 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.21999 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.75422 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.50281 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.14666 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.43111 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.66854 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.44570 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.28741 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.52494 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.63046 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.42031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34996 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.23331 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.28021 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.85347 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.82220 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.88147 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.90231 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.26821 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.25431 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.68075 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.69834 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.84734 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 58.19547 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 38.79698 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.23156 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.15437 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.86465 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.24310 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.43625 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.62417 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.49540 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.66360 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.74944 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.16630 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.10907 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.40604 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.44420 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.29613 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.27070 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.51380 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.53075 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.02050 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 1.00920 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.67280 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.68034 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.45356 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.44853 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.29902 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.30237 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.20158 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.19935 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13290 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.13439 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08959 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.08860 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05907 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.05973 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03982 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.03938 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02625 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.02655 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01770 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01750 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01167 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01180 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00787 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00778 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00519 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00524 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00350 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00346 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00230 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00233 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00155 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00154 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00102 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00104 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00069 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00068 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00046 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00046 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00031 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00030 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00020 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00014 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.00013 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.91298 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.67295 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.72143 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 89.10505 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.70089 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.42237 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.42980 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 32.82985 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.53191 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.30608 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.38882 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 46.91133 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.57361 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.19272 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 70.36342 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.15596 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.87850 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.69051 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 26.98302 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.28361 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.02822 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 8.92876 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.31892 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.47756 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.92442 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.69389 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.82220 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.85347 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.91849 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.63294 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 84.97492 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.27822 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.80930 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.58744 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.39841 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.52679 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.35232 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.21474 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 66.83860 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 67.58729 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.60515 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.26979 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.70877 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.88571 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.96208 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 16.77315 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.49681 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.62488 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.78164 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.50566 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01117 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.01131 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.33899 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 85.36671 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 24.81496 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 25.09447 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.49862 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.35941 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.49241 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 27.80036 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.71978 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 71.05693 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 48.98188 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 49.53055 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.56715 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.46232 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.18478 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.72678 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 98.38275 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.65228 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.47984 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.42940 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.53445 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.02920 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 19.80611 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.30035 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 17.49203 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 97.33333 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 96.05263 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.14138 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 37.59956 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 63.52915 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 62.73771 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.68796 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 40.17756 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.42481 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.34652 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 56.56887 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 57.20252 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 20.91149 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 21.14572 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.62110 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.77452 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.38549 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.51162 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.66811 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.84459 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 10.89185 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.01453 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.67972 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.82254 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 100.93681 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 99.12140 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 87.52998 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 86.49289 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.97631 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.10900 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.50999 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 39.95502 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.65160 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 11.78068 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 31.29122 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 30.90140 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.74218 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.78884 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.57186 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 18.78105 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.27565 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.27258 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.69441 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 15.87119 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.07174 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 13.21898 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.55368 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.69509 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.48284 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.62344 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.45135 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.59160 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.76756 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 14.93117 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.04599 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 12.18092 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.33556 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.37313 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.19728 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 9.29974 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.50500 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 7.58954 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.61278 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.64189 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.36314 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 5.42355 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.32809 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 3.36558 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10654 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 0.10772 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.45066 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 2.42750 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.23770 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 6.29753 | 100.00 | 0.00 |
| 19/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.66993 | 100.00 | 0.00 |
| 18/04/2011 | Spot Bond | 100.0000 | 100.00 | 4.62418 | 100.00 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
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|---------------------|--|--|--|--|--|-------------|
| Grand Total: | | | | | | 0.00 |
|---------------------|--|--|--|--|--|-------------|