



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 04/04/2011 To: 07/04/2011

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	0.01567	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.46929	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.72513	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.76753	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.03341	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.41764	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.07526	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.31075	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.33691	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.36941	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.09146	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.21189	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	71.99211	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.86996	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.53798	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.89239	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.49896	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.47543	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.34074	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.80134	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.66702	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.49059	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.14908	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.75013	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.96226	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.40431	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.14013	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	57.97088	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.28243	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.82666	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.54295	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.22078	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.47227	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.77351	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.06953	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.59240	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	49.38189	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.01192	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01567	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.16727	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.51878	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	37.93934	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.36022	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.89466	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.19500	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.35109	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.64479	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.78889	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.86069	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.83258	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.58993	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.38393	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.12405	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.16717	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.09402	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.70506	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.60359	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.64948	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.72431	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.54557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.95004	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.91721	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	58.00083	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.69634	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.02247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.14013	100.00	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
04/04/2011	Spot Bond	8.8000	8.80	100.40292	8.80	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.40506	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.08773	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.40070	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.43979	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.95376	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.72974	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.00083	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.92870	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.60359	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.90760	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.00226	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.78682	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.13852	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.97676	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.76494	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.52403	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.82724	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.65597	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.26871	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.23811	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.25270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.64479	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.73440	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.89557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.80259	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.18336	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
07/04/2011	Spot Bond	100.0000	100.00	20.87448	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.29828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.78031	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.79600	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.63356	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.43193	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.92378	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.75685	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.61499	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.76668	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.36719	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.37536	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.23553	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.51436	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.26399	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.06291	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.45041	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.32178	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.08491	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.64720	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.53529	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.50895	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.53367	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.93472	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	23.18546	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	73.40984	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.28544	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
07/04/2011	Spot Bond	100.0000	100.00	66.23412	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.60365	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.76059	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.91098	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.99419	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.38805	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	45.25218	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.01837	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.32202	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.26823	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.21069	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.37015	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.20629	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.72212	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.86750	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.67833	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.39025	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.57081	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00155	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.66522	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.00670	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.06475	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.53203	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.94583	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.69946	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.24758	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.55420	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.21985	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.86315	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.01620	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.68186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.30199	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.22018	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.92818	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.40434	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.30259	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	43.36368	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.98520	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.79939	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.55723	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.74972	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.08159	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	39.47134	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	106.50073	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.41827	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.62512	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
07/04/2011	Spot Bond	100.0000	100.00	27.35195	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.98228	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.10026	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.74072	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.67063	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.64656	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
07/04/2011	Spot Bond	100.0000	100.00	39.62419	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.32178	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.55309	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	9.70740	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.13741	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.03715	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.39366	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.26035	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.79703	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.78436	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.75685	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.15006	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.38047	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.17228	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.49520	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.84185	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.16723	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.58156	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.42063	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	52.19943	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.63176	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	67.38549	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.32533	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.83637	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.42441	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.90800	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.77814	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
07/04/2011	Spot Bond	100.0000	100.00	82.38150	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.73549	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.35521	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.49515	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.73075	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	2.38637	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.56877	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.45066	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	60.59503	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.02680	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.63356	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.41610	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.17291	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.84800	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.13250	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.31808	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.71923	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.54292	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.83490	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.10417	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.49661	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.27713	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.84123	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.81307	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.04057	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	10.30998	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.02247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.53420	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.94899	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.68663	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.69731	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.21029	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.13852	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.32206	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.39846	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.62430	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.98049	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.68295	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.23005	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.28656	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.15006	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	71.21933	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
07/04/2011	Spot Bond	100.0000	100.00	31.21897	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.39776	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.74038	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.86775	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.66702	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.29176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.71212	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.64575	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.82367	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.73889	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.95401	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.38009	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.93898	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.45916	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.31246	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.31291	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	20.27217	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.04252	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.94388	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.15047	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.16475	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.18788	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.39686	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00533	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.50764	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.87072	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.98267	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.17251	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.93449	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
07/04/2011	Spot Bond	100.0000	100.00	39.37893	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.97162	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.57281	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.84723	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.33884	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.55723	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.32068	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.04544	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	111.73932	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.53738	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.42130	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.21373	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.78910	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.68639	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.26871	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.10347	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	8.86765	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.96338	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.60913	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.68059	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
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.27651	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.32206	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.51719	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.32068	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.76862	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.28842	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.13580	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.51623	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.28619	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.89871	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.17204	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.51444	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.51755	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.31808	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.71006	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.16717	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.02291	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.21411	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.75935	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.39493	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.04271	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.05760	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	77.33051	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.16023	100.00	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
04/04/2011	Spot Bond	7.3500	7.35	100.33702	7.35	0.00
07/04/2011	Spot Bond	100.0000	100.00	77.33051	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	4.04260	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.08491	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	75.10288	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.42158	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.72171	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.58209	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.96911	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.95688	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.73334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.41229	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.79939	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.69432	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.21684	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.18546	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.68257	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.62589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.62579	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.16717	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.43685	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.37296	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.11580	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.24205	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.78230	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.27956	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	34.37111	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.39193	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.90607	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.01382	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.29955	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	78.83369	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.16215	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.83197	100.00	0.00
07/04/2011	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
07/04/2011	Spot Bond	100.0000	100.00	8.13328	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.66803	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.20427	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	79.44403	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.68269	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.56945	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.39249	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	69.39163	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.69580	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.47251	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.54063	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.90651	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.78797	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.05547	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.35985	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.49508	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.69834	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.23450	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.10724	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.10829	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.99616	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.85334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.59162	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.77038	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.75102	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.42348	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.70385	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.03241	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01444	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.25731	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.10516	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	18.19417	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.51532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.37112	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.83490	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.72806	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.34317	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.22698	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.82015	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.72212	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.87978	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.24205	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.77526	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	78.74537	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.60106	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.95124	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.07239	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.26406	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.07617	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.20927	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.02440	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	51.84427	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	43.13959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.78950	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.36012	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.05901	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.44328	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.58686	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.68069	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.56022	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	99.91499	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.48243	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.61232	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.90808	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.84467	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	100.75730	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.20623	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.35711	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.00087	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.78396	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.27411	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.49000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.05368	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.46135	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.57213	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.30312	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.17922	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.82937	100.00	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
04/04/2011	Spot Bond	6.3200	6.32	100.29010	6.32	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.68489	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	36.60797	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	53.15362	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.47271	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.68497	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.95544	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.53690	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.21645	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.31494	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.98690	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.27713	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.39025	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.98210	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.78960	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.53149	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.35195	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.43011	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
07/04/2011	Spot Bond	100.0000	100.00	42.70666	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.23412	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.63933	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.23580	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.29545	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.28060	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.69772	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.10613	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.68176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.79113	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.38708	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.63581	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.89964	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.13565	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.27974	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.22564	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.16976	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.76317	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.12281	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	76.51992	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.98743	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.24413	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.14434	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.01837	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.00596	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.98228	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.44968	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.79270	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.23779	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.84556	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.75357	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.10404	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.26330	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.23700	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	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
04/04/2011	Spot Bond	5.9300	5.93	100.27230	5.93	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.82365	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.47661	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.36656	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	64.68055	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.78930	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.97292	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.40492	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.60197	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.20721	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.81589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	73.05541	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.60490	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.65732	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.32680	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	70.32755	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00771	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.68238	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.23412	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.17006	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.47543	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.01667	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.87679	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.52940	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.90361	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.87138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.92334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	39.32206	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.79577	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.88587	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.63136	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.57972	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.86675	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	86.45319	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00082	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.73001	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.35664	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.97162	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.42845	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.85330	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.21869	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.14347	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.06511	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.32324	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.60126	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.05369	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.33419	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.77186	100.00	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
07/04/2011	Spot Bond	100.0000	100.00	33.09483	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.24744	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.24744	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.90124	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.21016	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.49472	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	46.27610	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.32680	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.03143	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.15662	100.00	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
04/04/2011	Spot Bond	6.0200	6.02	100.27640	6.02	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.15705	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	31.70636	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	63.47034	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	38.21561	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.29481	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.37101	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.43589	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.35484	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	22.05343	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00837	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	67.51956	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.78504	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.22062	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.44502	100.00	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
04/04/2011	Spot Bond	5.9500	5.95	100.27321	5.95	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.86630	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.16183	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.18949	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.09701	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.21869	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	69.12879	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.16234	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.58336	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.82613	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.13133	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.57776	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.10765	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.82437	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.95313	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.91391	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.99219	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.47610	100.00	0.00
07/04/2011	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
07/04/2011	Spot Bond	100.0000	100.00	77.16702	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.38393	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.02819	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.93726	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.28147	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.78830	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.97749	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.04177	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.70246	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.30413	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	70.87379	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	15.83758	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.26113	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.94263	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.42491	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.84467	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.00795	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.91622	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	90.97310	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.35491	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.94422	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.89558	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.91730	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.72212	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.01502	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.12813	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.82705	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.77572	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	89.46078	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.36289	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.56241	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.78110	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.31259	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.31649	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	9.23952	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.54557	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.57919	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	32.60126	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	47.15046	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	3.27946	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.51161	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.54687	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	88.14793	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	5.39930	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.74397	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.16418	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.31877	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.52355	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.33103	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.96794	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.75112	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.07558	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	33.80290	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.67238	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	45.25218	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00961	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.76747	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.68834	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	60.78778	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.55129	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	62.15658	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.71560	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.22223	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.78436	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	81.94667	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	87.74038	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.48315	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	73.29317	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.39109	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.18149	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.33827	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.64575	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.19970	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	25.11862	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.93380	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.37866	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	36.15076	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00074	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.24618	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	53.33486	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.74280	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.99186	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.23722	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.55030	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.11415	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.80505	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.75247	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.12572	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.82908	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.41238	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.16447	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.43561	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.87343	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.10138	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	26.33199	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.76548	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.15933	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	21.40375	100.00	0.00
07/04/2011	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
07/04/2011	Spot Bond	100.0000	100.00	15.19883	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.14026	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	10.62596	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.94666	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.68888	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.17056	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.20044	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	86.34877	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.52546	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.53859	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.34306	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.20955	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.32404	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.26157	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00350	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.52140	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.67964	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.82771	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	50.77839	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.03334	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.39508	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.76770	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.96670	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	93.71622	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.24725	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.16702	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.37779	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.97503	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.78490	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	98.40944	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	44.39420	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.89031	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.13331	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	68.09710	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.01328	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	16.61818	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.55584	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.55895	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.99374	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.58782	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	13.47010	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	54.77038	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	29.14430	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.25428	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.07210	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.30954	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.16305	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	66.12643	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.48674	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.44984	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.32963	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	48.24083	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	38.45278	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.33333	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	24.38718	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.57490	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.50895	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	72.16401	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	16.63684	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.89820	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.57258	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.85440	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.80903	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	40.75035	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.54403	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.37309	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.00837	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	23.96571	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.53237	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.48883	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	15.80829	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	8.57377	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	75.16042	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	9.61825	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	42.36877	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	104.41227	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	22.84176	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	56.95807	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	19.45905	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.44931	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.83429	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	1.01823	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.18385	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.82535	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.05143	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.27752	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	92.77984	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.64829	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	102.37264	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
07/04/2011	Spot Bond	100.0000	100.00	69.25007	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	12.46180	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.63083	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.78599	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	100.86427	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	101.07955	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	101.54926	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	101.79390	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.62039	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	57.90419	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	58.16219	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	59.32318	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	11.92244	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	87.14905	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	87.62340	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	27.79506	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.09108	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	28.85233	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	17.16913	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
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
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
06/04/2011	Spot Bond	5.7500	5.77	104.16974	104.11	0.00
07/04/2011	Spot Bond	5.7500	5.75	104.18579	104.17	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
05/04/2011	Spot Bond	7.7200	7.70	122.22818	122.31	0.00
04/04/2011	Spot Bond	7.6950	7.76	122.30763	122.01	0.00
07/04/2011	Spot Bond	7.7000	7.70	122.41231	122.39	0.00
06/04/2011	Spot Bond	7.7000	7.72	122.38717	122.23	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
07/04/2011	Spot Bond	100.0000	100.00	25.56171	100.00	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
05/04/2011	Spot Bond	8.7700	8.80	117.68959	117.43	0.00
04/04/2011	Spot Bond	8.7950	8.88	117.42873	116.66	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
05/04/2011	Spot Bond	1.2800	1.28	109.81360	109.81	0.00
04/04/2011	Spot Bond	1.2800	1.29	109.80976	109.79	0.00
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
05/04/2011	Spot Bond	2.6200	2.62	132.70983	132.70	0.00
04/04/2011	Spot Bond	2.6200	2.64	132.70034	132.44	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
06/04/2011	Spot Bond	7.3300	7.35	107.17419	107.04	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	7.3150	7.33	107.24452	107.17	0.00
05/04/2011	Spot Bond	7.3500	7.32	107.04497	107.14	0.00
04/04/2011	Spot Bond	7.3150	7.36	107.13874	106.97	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
05/04/2011	Spot Bond	8.3000	8.28	100.28314	100.38	0.00
04/04/2011	Spot Bond	8.2750	8.37	100.38367	99.92	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
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
05/04/2011	Spot Bond	8.4300	8.42	99.95305	100.01	0.00
04/04/2011	Spot Bond	8.4150	8.51	100.01295	99.47	0.00
07/04/2011	Spot Bond	100.0000	100.00	55.51826	100.00	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
05/04/2011	Spot Bond	7.0400	7.02	102.84338	102.87	0.00
04/04/2011	Spot Bond	7.0200	7.06	102.87374	102.77	0.00
05/04/2011	Spot Bond	8.5200	8.51	93.90799	93.94	0.00
04/04/2011	Spot Bond	8.5100	8.60	93.94427	93.40	0.00
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
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
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
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
05/04/2011	Spot Bond	2.1500	2.15	102.36470	102.36	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	2.1500	2.18	102.35865	102.19	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
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
06/04/2011	Spot Bond	8.8500	8.00	83.61710	90.86	0.00
07/04/2011	Spot Bond	8.8400	8.85	83.71737	83.62	0.00
05/04/2011	Spot Bond	8.0000	8.00	90.85578	8.00	0.00
04/04/2011	Spot Bond	8.0000	8.00	90.83641	8.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	70.05758	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
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
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
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
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
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
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
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
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
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
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
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
07/04/2011	Spot Bond	100.0000	100.00	0.29309	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	0.19539	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
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
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
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
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
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
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
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
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
07/04/2011	Spot Bond	100.0000	100.00	19.24816	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	85.33625	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	95.20263	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.72194	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
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
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
07/04/2011	Spot Bond	100.0000	100.00	8.75248	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	14.03774	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	20.28532	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	25.12686	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	82.72559	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

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	11.97094	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	65.51180	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
07/04/2011	Spot Bond	100.0000	100.00	16.43837	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	10.27016	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.28929	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.01092	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	83.67068	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
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
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
07/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	97.85523	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
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
07/04/2011	Spot Bond	100.0000	100.00	93.83033	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	31.76426	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	61.33787	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	35.42375	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	7.75871	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
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
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
07/04/2011	Spot Bond	100.0000	100.00	12.42664	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	96.01307	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	84.68677	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

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	11.42280	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	30.21192	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.65935	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	18.20117	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	0.26714	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
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
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
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
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
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
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
07/04/2011	Spot Bond	100.0000	100.00	2.38637	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	6.12813	100.00	0.00
07/04/2011	Spot Bond	100.0000	100.00	4.54295	100.00	0.00
Grand Total:						0.00