



JSE Interest Rate Exchange

# j-Bonds High/Low Report

High/Low for: 19/04/2011

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	83.3365	96.5549	15.86	0.00	0.00	0
19/04/2011	Spot Bond	104.3194	104.4164	0.09	0.00	0.00	0
19/04/2011	Spot Bond	122.5142	122.8475	0.27	0.00	0.00	0
19/04/2011	Spot Bond	118.2844	118.7984	0.43	0.00	0.00	0
19/04/2011	Spot Bond	109.8228	109.8020	(0.02)	0.00	0.00	0
19/04/2011	Spot Bond	133.0853	133.1325	0.04	0.00	0.00	0
19/04/2011	Spot Bond	107.3864	107.6550	0.25	0.00	0.00	0
19/04/2011	Spot Bond	113.9151	113.5950	(0.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.7672	101.1228	0.35	0.00	0.00	0
19/04/2011	Spot Bond	100.4678	100.8013	0.33	0.00	0.00	0
19/04/2011	Spot Bond	103.1980	103.4192	0.21	0.00	0.00	0
19/04/2011	Spot Bond	94.3632	94.6742	0.33	0.00	0.00	0
19/04/2011	Spot Bond	88.4548	88.8304	0.42	0.00	0.00	0
19/04/2011	Spot Bond	74.4796	74.5676	0.12	0.00	0.00	0
19/04/2011	Spot Bond	98.6618	98.6981	0.04	0.00	0.00	0
19/04/2011	Spot Bond	100.9772	101.2010	0.22	0.00	0.00	0
19/04/2011	Spot Bond	102.5254	102.5554	0.03	0.00	0.00	0
19/04/2011	Spot Bond	83.4530	83.7119	0.31	0.00	0.00	0
19/04/2011	Spot Bond	5.9300	100.5775	1596.08	0.00	0.00	0
19/04/2011	Spot Bond	5.9500	100.5794	1590.41	0.00	0.00	0
19/04/2011	Spot Bond	6.0200	100.5862	1570.87	0.00	0.00	0
19/04/2011	Spot Bond	6.3200	100.6153	1492.01	0.00	0.00	0
19/04/2011	Spot Bond	7.3500	100.7150	1270.27	0.00	0.00	0
19/04/2011	Spot Bond	8.8000	100.8552	1046.08	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	62.6880	(37.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.7794	(91.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.8026	(91.20)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	9.1844	(90.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.8787	(90.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.7715	(87.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.2386	(10.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.2776	(10.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.4510	(10.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.9712	(10.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	91.2717	(8.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	92.7889	(7.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	66.9651	(33.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	66.9712	(33.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.0255	(32.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.2007	(32.80)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.8228	(32.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	68.6985	(31.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.1145	(28.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.4678	(86.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	101.3293	1.33	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	63.5291	(36.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	63.7297	(36.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	64.3771	(35.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.4248	(93.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.8837	(93.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.1897	(92.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.8015	(92.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2095	(91.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.5335	(87.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.2912	(68.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.4354	(68.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.8678	(68.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.6301	(94.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.7276	(95.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.7276	(95.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.5439	(85.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9789	(89.02)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.5254	(85.47)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	8.1077	(91.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.3709	(92.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.7010	(85.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.4450	(95.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.4450	(95.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	48.8349	(51.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	64.4029	(35.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.5953	(74.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.1291	(99.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0086	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0079	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.2727	(72.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.4220	(72.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9819	(89.02)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.3299	(88.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.7774	(88.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.2055	(84.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.9919	(86.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.2746	(88.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.2478	(87.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.4820	(87.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.7161	(87.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.9070	(87.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	57.4573	(42.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.1776	(59.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.4507	(97.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0099	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.4507	(97.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	36.2735	(63.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	36.2735	(63.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.5654	(93.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.7164	(93.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.2975	(93.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.2975	(93.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.9615	(94.04)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.9615	(94.04)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	5.6289	(94.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.6289	(94.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.2842	(94.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.2842	(94.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.9704	(95.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.9704	(95.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.6699	(95.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.6699	(95.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.4063	(95.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.1563	(95.84)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	34.7032	(65.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.2373	(73.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.2373	(73.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.2373	(73.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.2373	(73.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.6366	(72.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.8401	(76.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.7332	(84.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.7332	(84.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.4732	(69.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.4990	(69.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	74.7573	(25.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	65.9307	(34.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.8534	(72.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.0612	(14.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2653	(91.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0008	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0009	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	47.7422	(52.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.8774	(90.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.4194	(90.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.9316	(91.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.1313	(95.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.0690	(95.93)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.3500	(93.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.6024	(91.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.0035	(74.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.5463	(91.45)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.2802	(95.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	49.6718	(50.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.3508	(93.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.0803	(53.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	3.5061	(96.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.6662	(90.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	44.5140	(55.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.2380	(71.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.2167	(93.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.9240	(92.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.1898	(90.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9860	(89.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0151	(99.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.2008	(89.80)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1771	(88.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.9100	(74.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.0539	(77.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.0539	(77.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	32.1467	(67.85)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0324	(99.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	3.3834	(96.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.5713	(94.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.5895	(92.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	69.9234	(30.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	72.8543	(27.15)	0.00	0.00	0

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19/04/2011	Spot Bond	100.0000	0.0162	(99.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0000	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.2896	(95.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0162	(99.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	1.0505	(98.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	74.4898	(25.51)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.7180	(32.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.0513	(86.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0055	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.4776	(85.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9244	(79.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.8535	(97.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.7356	(73.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.0332	(73.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.9185	(74.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.9621	(83.04)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0036	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.9324	(99.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0113	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.2757	(99.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	69.1288	(30.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	95.5501	(4.45)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.5660	(99.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.5660	(99.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	103.6551	3.66	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.1195	0.12	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0

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19/04/2011	Spot Bond	100.0000	98.9797	(1.02)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.5912	(1.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.2333	0.23	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	79.5207	(20.48)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	91.1288	(8.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	88.5751	(11.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.3921	(71.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.0293	(10.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.8052	(5.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	91.0224	(8.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	87.9518	(12.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.5608	(3.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.0000	0.00	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.3061	(3.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	91.2500	(8.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.6806	(10.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	88.1642	(11.84)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.2804	(14.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.9081	(16.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	81.2918	(18.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	78.8337	(21.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	75.4132	(24.59)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	72.2772	(27.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.2891	(28.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	97.6612	(2.34)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	95.4234	(4.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	87.5809	(12.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	68.4959	(31.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	99.4550	(0.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	97.5936	(2.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	95.8005	(4.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	92.4051	(7.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.2420	(10.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.2884	(13.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	84.8837	(15.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.2072	(17.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	79.6943	(20.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	77.3305	(22.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	74.0365	(25.96)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.0117	(28.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.0849	(13.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.9048	(13.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0086	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.3438	(75.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.7588	(95.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.0749	(9.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.7009	(1.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.3390	(13.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.1183	(1.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.3827	(1.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.6486	(1.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	97.8552	(2.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.0526	(3.95)	0.00	0.00	0



Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.5596	(5.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.3152	(5.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	93.1122	(6.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	92.8753	(7.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	92.6396	(7.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.0244	(10.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.4929	(13.51)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	97.3333	(2.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.0722	(5.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	91.4787	(8.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.0244	(10.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	87.5300	(12.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	79.6943	(20.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.7960	(9.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	57.7631	(42.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	56.2476	(43.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	54.7719	(45.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.7888	(95.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.9699	(92.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.8552	(90.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9256	(79.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.7346	(17.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.3042	(87.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.1179	(83.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.9999	(91.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.9884	(92.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.1127	(91.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2918	(91.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.2165	(86.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.0512	(85.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.6279	(87.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.8348	(77.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	65.5241	(34.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	45.5972	(54.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.0732	(86.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.7039	(16.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.8687	(76.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.9147	(17.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.9147	(17.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.8623	(71.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.7377	(78.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.9863	(76.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	68.6003	(31.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	68.6003	(31.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	68.6003	(31.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.3214	(72.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.9863	(76.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.2139	(75.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.6664	(86.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.0551	(9.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.0551	(9.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.9540	(86.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	70.1705	(29.83)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.4127	(14.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.0383	(81.96)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	70.2913	(29.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.6799	(16.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.3210	(78.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.2641	(78.74)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.3788	(86.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	69.1136	(30.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.6278	(32.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.6278	(32.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.3597	(53.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.1154	(81.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.5112	(83.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	33.8501	(66.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.0218	(77.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1456	(88.85)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	12.0331	(87.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.7500	(89.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.2876	(14.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.0173	(88.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1349	(88.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.5442	(89.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.5442	(89.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.6045	(89.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.7163	(90.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.6045	(89.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.4839	(89.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.6693	(88.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.9488	(71.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.6959	(83.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.4963	(90.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.6959	(83.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.9488	(71.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.6869	(91.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.8866	(91.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.9701	(91.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.7513	(91.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.5010	(83.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.5143	(91.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.9963	(73.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.2164	(79.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.9963	(73.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.6326	(40.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.6326	(40.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.6025	(40.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.6025	(40.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	62.6784	(37.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	62.6727	(37.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	61.7444	(38.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.9732	(40.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	61.5131	(38.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.7628	(83.24)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	84.0770	(15.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.0015	(91.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.8351	(78.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.2379	(86.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.5465	(81.45)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.5396	(83.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.7016	(86.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.5778	(83.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.4920	(78.51)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.2548	(81.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.9898	(90.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.1657	(85.83)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.8708	(82.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.3946	(70.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.3576	(91.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.5973	(60.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.4259	(92.57)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.4238	(91.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.9378	(84.06)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.7509	(9.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	41.4594	(58.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.5955	(78.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	84.5693	(15.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	41.6547	(58.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	101.5065	1.51	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.4962	(53.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	34.8486	(65.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.8991	(86.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	34.0577	(65.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.2831	(71.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.4044	(59.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	32.6228	(67.38)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.5127	(81.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.7850	(78.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.7850	(78.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.7850	(78.21)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	23.9366	(76.06)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.8324	(78.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.3588	(78.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.9928	(59.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9800	(79.02)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	42.3676	(57.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.3403	(76.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.8825	(59.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	38.2323	(61.77)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.6241	(82.38)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.2110	(78.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.9193	(59.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	38.2667	(61.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.4630	(82.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.3154	(14.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.3588	(78.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.0274	(78.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.3144	(81.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.3482	(76.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.0137	(76.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.8313	(75.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.3099	(14.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.4054	(77.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.0739	(77.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.4502	(14.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.1686	(77.83)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	44.8615	(55.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.6421	(16.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.7584	(74.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.2424	(68.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.4507	(80.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	60.8144	(39.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.9508	(81.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.9508	(81.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.4045	(72.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.6051	(86.39)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	96.8858	(3.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.8127	(5.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9157	(89.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.7126	(89.29)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.4009	(89.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.4581	(17.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	63.0710	(36.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.1051	(71.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.6779	(71.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.3072	(71.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.3072	(71.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.9479	(83.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	41.4371	(58.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.1847	(70.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.1401	(70.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.0955	(70.90)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.5606	(76.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.5606	(76.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.1401	(70.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.1401	(70.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	87.5130	(12.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.2557	(14.74)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.5332	(40.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	63.9241	(36.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.9037	(17.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.9037	(17.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.6773	(40.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.5332	(40.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.3142	(16.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.6729	(59.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.6802	(59.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.6802	(59.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.6802	(59.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.7832	(59.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.7391	(59.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.8347	(59.17)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	86.6701	(13.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	42.3739	(57.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	38.4451	(61.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	88.3321	(11.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	84.3984	(15.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	84.3777	(15.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.6774	(86.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	64.9855	(35.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	32.0628	(67.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.4116	(86.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.5847	(3.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	65.7378	(34.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	33.1874	(66.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	66.0272	(33.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	33.6560	(66.34)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.5553	(76.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.8132	(76.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.1031	(74.90)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.6417	(68.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.3003	(70.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.0015	(92.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.4295	(92.57)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.4290	(90.57)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	56.7440	(43.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.5289	(78.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.8437	(75.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	95.6877	(4.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.6033	(77.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.0087	(14.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.1776	(77.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.3869	(86.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.9074	(16.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.4450	(88.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.5788	(89.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.6757	(79.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.4238	(40.58)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	23.0564	(76.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.1950	(76.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.5361	(76.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.6427	(76.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.7621	(75.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.1373	(73.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.0009	(73.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.6646	(10.34)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.7473	(10.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.8214	(10.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.1430	(77.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.0115	(86.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.7525	(91.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.5585	(91.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.5445	(10.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.3848	(13.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.3848	(13.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	82.7333	(17.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	98.2854	(1.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	88.4994	(11.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.4653	(16.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.0904	(90.91)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.1005	0.10	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.1234	0.12	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.2183	0.22	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.3295	0.33	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.2234	(9.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.2381	(9.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.3325	(9.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.5802	(69.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.7670	(93.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.6345	(91.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.2530	(69.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.8139	(69.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.0477	(68.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.8890	(68.11)	0.00	0.00	0



Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	11.7152	(88.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.4733	(62.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.4733	(62.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.8195	(80.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.4505	(90.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.6374	(62.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.0397	(79.96)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.7985	(90.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.8495	(62.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.4361	(79.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.2460	(89.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	38.6018	(61.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9645	(79.04)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.7930	(89.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.5251	(60.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.8931	(59.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	41.9210	(58.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	45.5862	(54.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.6582	(70.34)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.9150	(70.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.6702	(70.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.0755	(87.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.0977	(89.90)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9345	(79.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.4143	(83.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.4189	(83.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	60.7975	(39.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	60.8194	(39.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	61.0388	(38.96)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.0946	(91.91)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	58.9343	(41.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	58.9502	(41.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.1362	(40.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.8268	(40.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.8200	(87.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	99.5203	(0.48)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	23.9332	(76.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	44.3717	(55.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	101.0192	1.02	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.5078	(88.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	102.1431	2.14	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.3019	(32.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	45.9802	(54.02)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	32.3343	(67.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.6009	(76.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.0115	(81.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.0115	(81.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	88.8702	(11.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.2321	(79.77)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.5294	(16.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	47.4831	(52.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2118	(82.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.1622	(81.84)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.3389	(89.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.9513	(86.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.2832	(88.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.3493	(90.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.2062	(71.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.7136	(88.29)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.8673	(79.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.1414	(90.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	68.4888	(31.51)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	31.4580	(68.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.2063	(72.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	44.0673	(55.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.6776	(80.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	65.5640	(34.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.3905	(72.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.6802	(84.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.2800	(5.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	84.7448	(15.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	93.1235	(6.88)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	85.2325	(14.77)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.8228	(32.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	33.3496	(66.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.2491	(80.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.6490	(91.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.5504	(92.45)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.4680	(14.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	42.1579	(57.84)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9082	(89.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.9865	(73.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.7444	(89.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.8714	(92.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.2530	(83.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.8699	(91.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.0064	(73.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.4337	(69.57)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.3856	(9.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	93.4424	(6.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	93.1267	(6.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	93.1267	(6.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.9422	(53.06)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.5845	(87.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.7231	(70.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.8091	(71.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.6796	(71.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.6796	(71.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.6796	(71.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.8225	(88.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.3281	(88.67)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1279	(88.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.8931	(89.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	85.3838	(14.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.5587	(90.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.5781	(91.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.2203	(90.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.6826	(89.32)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	43.8824	(56.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.7811	(71.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.6746	(93.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.2571	(87.74)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.8174	(53.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.1019	(3.90)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.1066	(3.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.4659	(3.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	63.8044	(36.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	43.7961	(56.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.8413	(77.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.1392	(3.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.6993	(3.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	64.1473	(35.85)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.2469	(76.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.2979	(3.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.8160	(3.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	64.3188	(35.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.7538	(76.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.8627	(3.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.4129	(75.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.3628	(89.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.0698	(60.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2276	(91.77)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2775	(91.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.3074	(91.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.0251	(90.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.8226	(90.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.8068	(85.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	47.2698	(52.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.0473	(74.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.2470	(83.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.8866	(75.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.9546	(84.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	101.3244	1.32	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	101.4080	1.41	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	101.6245	1.62	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	102.0967	2.10	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	102.3427	2.34	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.6106	(40.39)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.5038	(40.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	59.9042	(40.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	60.1711	(39.83)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	61.3722	(38.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.3388	(87.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.5794	(9.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.5801	(71.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.6848	(79.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.7113	(9.29)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.9724	(79.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.3462	(78.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.7551	(71.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.4517	(78.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.3462	(78.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.0614	(70.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.3145	(77.69)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	29.8489	(70.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.0814	(76.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.7825	(82.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.1929	(60.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.2644	(60.74)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.5503	(60.45)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.9130	(80.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	89.1050	(10.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	62.0147	(37.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	61.3612	(38.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	32.8299	(67.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	33.5760	(66.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.5319	(81.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.5736	(69.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.6942	(90.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.0570	(91.94)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	63.5173	(36.48)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.2782	(13.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.0610	(82.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.8093	(82.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.6249	(89.38)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	99.7816	(0.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	94.9157	(5.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	90.8528	(9.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	102.3422	2.34	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	102.9991	3.00	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.5996	(62.40)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.3939	(62.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.9766	(62.02)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	38.7309	(61.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.9368	0.94	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.0386	(53.96)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.2539	(81.75)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.7541	(81.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.9209	(81.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.5750	(82.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	40.4873	(59.51)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.4844	(87.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.7642	(81.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.8608	(84.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.4031	(83.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.7385	(84.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	81.0810	(18.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	49.1091	(50.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	34.0010	(66.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.5929	(73.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.4836	(81.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	75.4369	(24.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	66.8583	(33.14)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1276	(88.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.8495	(84.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.4094	(88.59)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	9.7391	(90.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.9499	(88.05)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.1819	(80.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	36.3216	(63.68)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	36.2568	(63.74)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	28.4524	(71.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.5647	(90.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.3698	(82.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.7899	(86.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	83.7750	(16.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.7305	(85.27)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	22.3611	(77.64)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.8404	(85.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9709	(89.03)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2653	(91.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	45.5091	(54.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.4367	(81.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	47.1404	(52.86)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	93.9983	(6.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	73.4756	(26.52)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	111.6608	11.66	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	54.8470	(45.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	24.2636	(75.74)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.8475	(78.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.5741	(83.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.6926	(84.31)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.2433	(87.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.1712	(85.83)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.5370	(72.46)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.6342	(87.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.7514	(83.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.8110	(83.19)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	100.0008	0.00	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.0551	(74.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.4469	(78.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.3272	(88.67)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	11.3936	(88.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.3421	(83.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.9102	(87.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.8933	(88.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.6472	(80.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.5159	(88.48)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.7152	(84.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.4390	(88.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.0662	(83.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.6750	(84.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.5340	(86.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.0978	(88.90)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.5882	(85.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9645	(89.04)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.2155	(91.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	56.4312	(43.57)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	45.9420	(54.06)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	55.7869	(44.21)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.8443	(88.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1902	(88.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.1902	(88.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	49.2401	(50.76)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	69.5323	(30.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.2916	(84.71)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.3863	(81.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.1536	(87.85)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.2969	(88.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	52.3961	(47.60)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.8428	(91.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	8.8428	(91.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.8486	(85.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	53.8349	(46.17)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	96.7675	(3.23)	0.00	0.00	0



Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	13.6623	(86.34)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.0963	(69.90)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	75.0491	(24.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.1091	(81.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.9195	(89.08)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	56.4959	(43.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.0053	(82.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	56.4959	(43.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.0625	(69.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.7116	(79.29)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	35.4661	(64.53)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	33.8201	(66.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.0695	(79.93)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	49.7692	(50.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.6576	(60.34)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	74.4503	(25.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.1639	(82.84)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.9352	(88.06)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	19.4551	(80.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.7588	(85.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.3406	(86.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.7356	(76.26)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.1255	(85.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.7608	(87.24)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.4105	(86.59)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.5641	(81.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.7823	(88.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	77.2991	(22.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.0527	(85.95)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.7678	(62.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	107.2573	7.26	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	23.5574	(76.44)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	58.7727	(41.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.0790	(79.92)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.5772	(78.42)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.5402	(88.46)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	24.4465	(75.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.1820	(82.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.2188	(81.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.9967	(83.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.7141	(84.29)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.4563	(28.54)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	107.0749	7.07	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	37.2961	(62.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	97.8904	(2.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	34.3881	(65.61)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	47.1050	(52.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.9050	(28.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.4203	(93.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	74.1870	(25.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	74.1870	(25.81)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.8535	(97.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	1.2682	(98.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.3761	(73.62)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.9921	(28.01)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	48.7542	(51.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	32.5028	(67.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.6685	(78.33)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.4457	(85.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.6305	(90.37)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	6.4203	(93.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	4.2802	(95.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.8535	(97.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	1.9023	(98.10)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	1.2682	(98.73)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	86.6983	(13.30)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	58.8473	(41.15)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.2316	(60.77)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	26.1544	(73.85)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	17.4363	(82.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.6242	(88.38)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.7494	(92.25)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.1663	(94.83)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	3.4442	(96.56)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.2961	(97.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	1.5307	(98.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	1.0205	(98.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.6803	(99.32)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.4536	(99.55)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.3024	(99.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.2016	(99.80)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.1344	(99.87)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0896	(99.91)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0597	(99.94)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0398	(99.96)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0265	(99.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0177	(99.98)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0118	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0079	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0052	(99.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0035	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0023	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0016	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0010	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0007	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0005	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0003	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0002	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.0001	(100.00)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	46.9113	(53.09)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.2116	(83.79)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.1560	(28.84)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	16.8785	(83.12)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.2836	(72.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.0282	(90.97)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.5672	(90.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.2773	(82.72)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	10.1192	(89.88)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.5268	(88.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.3523	(87.65)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	67.5873	(32.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	30.6051	(69.39)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.8857	(84.11)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	25.0945	(74.91)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.4986	(87.50)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	27.8004	(72.20)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	71.7198	(28.28)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	49.5306	(50.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.5672	(90.43)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.6523	(84.35)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.5345	(90.47)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	20.0292	(79.97)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	17.4920	(82.51)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	70.3439	(29.66)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	57.2025	(42.80)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	21.1457	(78.85)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.7745	(86.23)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.5116	(88.49)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.8446	(84.16)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.0145	(88.99)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.8225	(87.18)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.1090	(87.89)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	39.9550	(60.04)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	11.7807	(88.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	18.7811	(81.22)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	15.8712	(84.13)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	13.2190	(86.78)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.6951	(87.30)	0.00	0.00	0

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
19/04/2011	Spot Bond	100.0000	12.6234	(87.38)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.5916	(87.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	14.9312	(85.07)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	12.1809	(87.82)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	3.3731	(96.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	9.2997	(90.70)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	7.5895	(92.41)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	2.6419	(97.36)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	5.4236	(94.58)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	3.3656	(96.63)	0.00	0.00	0
19/04/2011	Spot Bond	100.0000	0.1077	(99.89)	0.00	0.00	0
<b>Total</b>							<b>0</b>