



# j-Bonds Monthly Statistics Report

For May 2010

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 03/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.65404  | 83.34                        | 0.00          |
| 07/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.86638  | 83.34                        | 0.00          |
| 06/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.83096  | 83.34                        | 0.00          |
| 05/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.79554  | 83.34                        | 0.00          |
| 04/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.68939  | 83.34                        | 0.00          |
| 03/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.04533 | 103.86                       | 0.00          |
| 06/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.14791 | 103.86                       | 0.00          |
| 07/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.16845 | 103.86                       | 0.00          |
| 05/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.12738 | 103.86                       | 0.00          |
| 04/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.06583 | 103.86                       | 0.00          |
| 03/05/2010 | Spot Bond        | 6.8850    | 6.85                       | 109.92181 | 109.95                       | 0.00          |
| 06/05/2010 | Spot Bond        | 7.1600    | 7.12                       | 109.66739 | 109.70                       | 0.00          |
| 07/05/2010 | Spot Bond        | 7.3600    | 7.16                       | 109.43134 | 109.67                       | 0.00          |
| 05/05/2010 | Spot Bond        | 7.1150    | 6.96                       | 109.70462 | 109.84                       | 0.00          |
| 04/05/2010 | Spot Bond        | 6.9600    | 6.89                       | 109.84410 | 109.92                       | 0.00          |
| 03/05/2010 | Spot Bond        | 7.8250    | 7.79                       | 126.33847 | 126.49                       | 0.00          |
| 06/05/2010 | Spot Bond        | 8.1000    | 8.06                       | 125.11902 | 125.31                       | 0.00          |
| 07/05/2010 | Spot Bond        | 8.3000    | 8.10                       | 124.17553 | 125.12                       | 0.00          |
| 05/05/2010 | Spot Bond        | 8.0550    | 7.90                       | 125.31195 | 126.02                       | 0.00          |
| 04/05/2010 | Spot Bond        | 7.8950    | 7.83                       | 126.01842 | 126.34                       | 0.00          |
| 03/05/2010 | Spot Bond        | 8.7750    | 8.74                       | 118.84542 | 119.15                       | 0.00          |
| 06/05/2010 | Spot Bond        | 9.0200    | 8.99                       | 116.66594 | 116.92                       | 0.00          |
| 07/05/2010 | Spot Bond        | 9.1500    | 9.02                       | 115.49175 | 116.67                       | 0.00          |
| 05/05/2010 | Spot Bond        | 8.9900    | 8.84                       | 116.91798 | 118.30                       | 0.00          |
| 04/05/2010 | Spot Bond        | 8.8350    | 8.78                       | 118.29861 | 118.85                       | 0.00          |
| 03/05/2010 | Spot Bond        | 7.7950    | 7.77                       | 106.90391 | 107.00                       | 0.00          |
| 06/05/2010 | Spot Bond        | 8.0800    | 8.04                       | 105.91212 | 106.06                       | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/05/2010 | Spot Bond        | 8.2800    | 8.08                       | 105.16937 | 105.91                       | 0.00          |
| 05/05/2010 | Spot Bond        | 8.0350    | 7.87                       | 106.06253 | 106.65                       | 0.00          |
| 04/05/2010 | Spot Bond        | 7.8650    | 7.80                       | 106.65327 | 106.90                       | 0.00          |
| 03/05/2010 | Spot Bond        | 8.4050    | 8.38                       | 100.31063 | 100.42                       | 0.00          |
| 06/05/2010 | Spot Bond        | 8.6900    | 8.64                       | 98.90655  | 99.15                        | 0.00          |
| 07/05/2010 | Spot Bond        | 8.8800    | 8.69                       | 97.93501  | 98.91                        | 0.00          |
| 05/05/2010 | Spot Bond        | 8.6400    | 8.49                       | 99.14765  | 99.90                        | 0.00          |
| 04/05/2010 | Spot Bond        | 8.4850    | 8.41                       | 99.90401  | 100.31                       | 0.00          |
| 03/05/2010 | Spot Bond        | 8.5000    | 8.46                       | 99.95961  | 100.17                       | 0.00          |
| 06/05/2010 | Spot Bond        | 8.7700    | 8.73                       | 98.49616  | 98.70                        | 0.00          |
| 07/05/2010 | Spot Bond        | 8.9600    | 8.77                       | 97.42902  | 98.50                        | 0.00          |
| 05/05/2010 | Spot Bond        | 8.7300    | 8.57                       | 98.70464  | 99.57                        | 0.00          |
| 04/05/2010 | Spot Bond        | 8.5700    | 8.50                       | 99.56986  | 99.96                        | 0.00          |
| 03/05/2010 | Spot Bond        | 7.7650    | 7.72                       | 101.44580 | 101.57                       | 0.00          |
| 06/05/2010 | Spot Bond        | 8.0500    | 8.01                       | 100.66428 | 100.77                       | 0.00          |
| 07/05/2010 | Spot Bond        | 8.2500    | 8.05                       | 100.06905 | 100.66                       | 0.00          |
| 05/05/2010 | Spot Bond        | 8.0100    | 7.84                       | 100.76650 | 101.25                       | 0.00          |
| 04/05/2010 | Spot Bond        | 7.8350    | 7.77                       | 101.24749 | 101.45                       | 0.00          |
| 03/05/2010 | Spot Bond        | 8.6000    | 8.57                       | 93.44730  | 93.64                        | 0.00          |
| 06/05/2010 | Spot Bond        | 8.8400    | 8.82                       | 92.10461  | 92.20                        | 0.00          |
| 07/05/2010 | Spot Bond        | 9.0050    | 8.84                       | 91.14620  | 92.10                        | 0.00          |
| 05/05/2010 | Spot Bond        | 8.8200    | 8.66                       | 92.20243  | 93.10                        | 0.00          |
| 04/05/2010 | Spot Bond        | 8.6600    | 8.60                       | 93.10311  | 93.45                        | 0.00          |
| 03/05/2010 | Spot Bond        | 8.6550    | 8.63                       | 87.38153  | 87.52                        | 0.00          |
| 06/05/2010 | Spot Bond        | 8.9250    | 8.90                       | 85.79189  | 85.96                        | 0.00          |
| 07/05/2010 | Spot Bond        | 9.0800    | 8.93                       | 84.86129  | 85.79                        | 0.00          |
| 05/05/2010 | Spot Bond        | 8.8950    | 8.72                       | 85.95718  | 86.99                        | 0.00          |
| 04/05/2010 | Spot Bond        | 8.7200    | 8.66                       | 86.99050  | 87.38                        | 0.00          |
| 03/05/2010 | Spot Bond        | 8.7700    | 8.74                       | 74.98079  | 75.20                        | 0.00          |
| 06/05/2010 | Spot Bond        | 8.9700    | 8.95                       | 73.49277  | 73.63                        | 0.00          |
| 07/05/2010 | Spot Bond        | 9.0700    | 8.97                       | 72.74284  | 73.49                        | 0.00          |
| 05/05/2010 | Spot Bond        | 8.9500    | 8.83                       | 73.63028  | 74.52                        | 0.00          |
| 04/05/2010 | Spot Bond        | 8.8300    | 8.77                       | 74.51974  | 74.98                        | 0.00          |
| 14/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.11479  | 83.34                        | 0.00          |
| 13/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.07926  | 83.34                        | 0.00          |
| 12/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.04374  | 83.34                        | 0.00          |
| 11/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.93727  | 83.34                        | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 10/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.90182  | 83.34                        | 0.00          |
| 14/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.31247 | 103.86                       | 0.00          |
| 13/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.29187 | 103.86                       | 0.00          |
| 12/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.27128 | 103.86                       | 0.00          |
| 11/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.20956 | 103.86                       | 0.00          |
| 10/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.18901 | 103.86                       | 0.00          |
| 14/05/2010 | Spot Bond        | 7.0200    | 6.96                       | 110.01309 | 110.07                       | 0.00          |
| 13/05/2010 | Spot Bond        | 6.9600    | 7.04                       | 110.06897 | 109.95                       | 0.00          |
| 12/05/2010 | Spot Bond        | 7.0350    | 7.14                       | 109.95268 | 109.76                       | 0.00          |
| 11/05/2010 | Spot Bond        | 7.1400    | 7.16                       | 109.75594 | 109.71                       | 0.00          |
| 10/05/2010 | Spot Bond        | 7.1600    | 7.36                       | 109.70933 | 109.43                       | 0.00          |
| 14/05/2010 | Spot Bond        | 7.9800    | 7.92                       | 125.92036 | 126.19                       | 0.00          |
| 13/05/2010 | Spot Bond        | 7.9200    | 8.01                       | 126.18764 | 125.72                       | 0.00          |
| 12/05/2010 | Spot Bond        | 8.0100    | 8.09                       | 125.72006 | 125.27                       | 0.00          |
| 11/05/2010 | Spot Bond        | 8.0850    | 8.11                       | 125.27316 | 125.15                       | 0.00          |
| 10/05/2010 | Spot Bond        | 8.1050    | 8.30                       | 125.14865 | 124.18                       | 0.00          |
| 14/05/2010 | Spot Bond        | 8.8250    | 8.77                       | 118.73166 | 119.23                       | 0.00          |
| 13/05/2010 | Spot Bond        | 8.7700    | 8.87                       | 119.23041 | 118.25                       | 0.00          |
| 12/05/2010 | Spot Bond        | 8.8700    | 8.93                       | 118.24686 | 117.59                       | 0.00          |
| 11/05/2010 | Spot Bond        | 8.9300    | 8.98                       | 117.59456 | 117.14                       | 0.00          |
| 10/05/2010 | Spot Bond        | 8.9750    | 9.15                       | 117.14325 | 115.49                       | 0.00          |
| 14/05/2010 | Spot Bond        | 7.9450    | 7.89                       | 106.61573 | 106.82                       | 0.00          |
| 13/05/2010 | Spot Bond        | 7.8850    | 7.98                       | 106.82477 | 106.45                       | 0.00          |
| 12/05/2010 | Spot Bond        | 7.9750    | 8.05                       | 106.45435 | 106.10                       | 0.00          |
| 11/05/2010 | Spot Bond        | 8.0500    | 8.07                       | 106.09664 | 106.00                       | 0.00          |
| 10/05/2010 | Spot Bond        | 8.0700    | 8.28                       | 105.99668 | 105.17                       | 0.00          |
| 14/05/2010 | Spot Bond        | 8.5500    | 8.50                       | 99.82928  | 100.07                       | 0.00          |
| 13/05/2010 | Spot Bond        | 8.5000    | 8.59                       | 100.07251 | 99.57                        | 0.00          |
| 12/05/2010 | Spot Bond        | 8.5900    | 8.67                       | 99.57170  | 99.08                        | 0.00          |
| 11/05/2010 | Spot Bond        | 8.6700    | 8.69                       | 99.08053  | 98.98                        | 0.00          |
| 10/05/2010 | Spot Bond        | 8.6850    | 8.88                       | 98.97862  | 97.94                        | 0.00          |
| 14/05/2010 | Spot Bond        | 8.6200    | 8.57                       | 99.55310  | 99.82                        | 0.00          |
| 13/05/2010 | Spot Bond        | 8.5700    | 8.66                       | 99.82268  | 99.27                        | 0.00          |
| 12/05/2010 | Spot Bond        | 8.6600    | 8.74                       | 99.27360  | 98.74                        | 0.00          |
| 11/05/2010 | Spot Bond        | 8.7400    | 8.77                       | 98.73942  | 98.54                        | 0.00          |
| 10/05/2010 | Spot Bond        | 8.7700    | 8.96                       | 98.54262  | 97.43                        | 0.00          |
| 14/05/2010 | Spot Bond        | 7.9300    | 7.87                       | 101.21092 | 101.38                       | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/05/2010 | Spot Bond        | 7.8700    | 7.96                       | 101.37539 | 101.07                       | 0.00          |
| 12/05/2010 | Spot Bond        | 7.9600    | 8.04                       | 101.07443 | 100.78                       | 0.00          |
| 11/05/2010 | Spot Bond        | 8.0350    | 8.06                       | 100.77657 | 100.69                       | 0.00          |
| 10/05/2010 | Spot Bond        | 8.0550    | 8.25                       | 100.69271 | 100.07                       | 0.00          |
| 14/05/2010 | Spot Bond        | 8.7000    | 8.63                       | 93.12272  | 93.56                        | 0.00          |
| 13/05/2010 | Spot Bond        | 8.6250    | 8.72                       | 93.55609  | 92.99                        | 0.00          |
| 12/05/2010 | Spot Bond        | 8.7150    | 8.78                       | 92.98820  | 92.53                        | 0.00          |
| 11/05/2010 | Spot Bond        | 8.7800    | 8.82                       | 92.53052  | 92.27                        | 0.00          |
| 10/05/2010 | Spot Bond        | 8.8200    | 9.01                       | 92.26841  | 91.15                        | 0.00          |
| 14/05/2010 | Spot Bond        | 8.7500    | 8.69                       | 87.04561  | 87.40                        | 0.00          |
| 13/05/2010 | Spot Bond        | 8.6900    | 8.78                       | 87.40316  | 86.82                        | 0.00          |
| 12/05/2010 | Spot Bond        | 8.7800    | 8.87                       | 86.81672  | 86.23                        | 0.00          |
| 11/05/2010 | Spot Bond        | 8.8650    | 8.91                       | 86.22516  | 85.96                        | 0.00          |
| 10/05/2010 | Spot Bond        | 8.9050    | 9.08                       | 85.95656  | 84.86                        | 0.00          |
| 14/05/2010 | Spot Bond        | 8.7700    | 8.72                       | 75.20972  | 75.59                        | 0.00          |
| 13/05/2010 | Spot Bond        | 8.7200    | 8.82                       | 75.59478  | 74.78                        | 0.00          |
| 12/05/2010 | Spot Bond        | 8.8200    | 8.87                       | 74.77529  | 74.37                        | 0.00          |
| 11/05/2010 | Spot Bond        | 8.8650    | 8.90                       | 74.36613  | 74.07                        | 0.00          |
| 10/05/2010 | Spot Bond        | 8.9000    | 9.07                       | 74.07334  | 72.74                        | 0.00          |
| 21/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.36393  | 83.34                        | 0.00          |
| 18/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.18590  | 83.34                        | 0.00          |
| 20/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.32830  | 83.34                        | 0.00          |
| 19/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.29268  | 83.34                        | 0.00          |
| 17/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.15033  | 83.34                        | 0.00          |
| 21/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.45688 | 103.86                       | 0.00          |
| 20/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.43622 | 103.86                       | 0.00          |
| 18/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.35369 | 103.86                       | 0.00          |
| 19/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.41558 | 103.86                       | 0.00          |
| 17/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.33307 | 103.86                       | 0.00          |
| 21/05/2010 | Spot Bond        | 7.2300    | 7.29                       | 109.89483 | 109.80                       | 0.00          |
| 20/05/2010 | Spot Bond        | 7.2850    | 7.22                       | 109.80482 | 109.87                       | 0.00          |
| 18/05/2010 | Spot Bond        | 7.0700    | 7.07                       | 109.99104 | 109.98                       | 0.00          |
| 19/05/2010 | Spot Bond        | 7.2150    | 7.07                       | 109.87124 | 109.99                       | 0.00          |
| 17/05/2010 | Spot Bond        | 7.0650    | 7.02                       | 109.97662 | 110.01                       | 0.00          |
| 21/05/2010 | Spot Bond        | 8.1800    | 8.24                       | 125.13772 | 124.82                       | 0.00          |
| 20/05/2010 | Spot Bond        | 8.2400    | 8.17                       | 124.82119 | 125.13                       | 0.00          |
| 18/05/2010 | Spot Bond        | 8.0300    | 8.03                       | 125.72988 | 125.73                       | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 19/05/2010 | Spot Bond        | 8.1700    | 8.03                       | 125.13153 | 125.73                       | 0.00          |
| 17/05/2010 | Spot Bond        | 8.0250    | 7.98                       | 125.72738 | 125.92                       | 0.00          |
| 21/05/2010 | Spot Bond        | 9.0350    | 9.11                       | 116.95131 | 116.23                       | 0.00          |
| 20/05/2010 | Spot Bond        | 9.1100    | 9.06                       | 116.22890 | 116.66                       | 0.00          |
| 18/05/2010 | Spot Bond        | 8.9600    | 8.94                       | 117.51017 | 117.72                       | 0.00          |
| 19/05/2010 | Spot Bond        | 9.0600    | 8.96                       | 116.66247 | 117.51                       | 0.00          |
| 17/05/2010 | Spot Bond        | 8.9350    | 8.83                       | 117.71693 | 118.73                       | 0.00          |
| 21/05/2010 | Spot Bond        | 8.1400    | 8.20                       | 106.02957 | 105.80                       | 0.00          |
| 20/05/2010 | Spot Bond        | 8.1950    | 8.13                       | 105.79700 | 106.04                       | 0.00          |
| 18/05/2010 | Spot Bond        | 7.9850    | 7.99                       | 106.50740 | 106.48                       | 0.00          |
| 19/05/2010 | Spot Bond        | 8.1250    | 7.99                       | 106.04030 | 106.51                       | 0.00          |
| 17/05/2010 | Spot Bond        | 7.9850    | 7.95                       | 106.48450 | 106.62                       | 0.00          |
| 21/05/2010 | Spot Bond        | 8.7200    | 8.78                       | 99.09279  | 98.76                        | 0.00          |
| 20/05/2010 | Spot Bond        | 8.7800    | 8.73                       | 98.75609  | 98.99                        | 0.00          |
| 18/05/2010 | Spot Bond        | 8.6000    | 8.60                       | 99.60987  | 99.61                        | 0.00          |
| 19/05/2010 | Spot Bond        | 8.7300    | 8.60                       | 98.99445  | 99.61                        | 0.00          |
| 17/05/2010 | Spot Bond        | 8.5950    | 8.55                       | 99.61354  | 99.83                        | 0.00          |
| 21/05/2010 | Spot Bond        | 8.8200    | 8.88                       | 98.55752  | 98.19                        | 0.00          |
| 20/05/2010 | Spot Bond        | 8.8800    | 8.82                       | 98.19037  | 98.54                        | 0.00          |
| 18/05/2010 | Spot Bond        | 8.6700    | 8.66                       | 99.30795  | 99.34                        | 0.00          |
| 19/05/2010 | Spot Bond        | 8.8150    | 8.67                       | 98.53951  | 99.31                        | 0.00          |
| 17/05/2010 | Spot Bond        | 8.6600    | 8.62                       | 99.34299  | 99.55                        | 0.00          |
| 21/05/2010 | Spot Bond        | 8.1200    | 8.18                       | 100.77942 | 100.59                       | 0.00          |
| 20/05/2010 | Spot Bond        | 8.1750    | 8.10                       | 100.58895 | 100.80                       | 0.00          |
| 18/05/2010 | Spot Bond        | 7.9600    | 7.98                       | 101.16164 | 101.09                       | 0.00          |
| 19/05/2010 | Spot Bond        | 8.1000    | 7.96                       | 100.79644 | 101.16                       | 0.00          |
| 17/05/2010 | Spot Bond        | 7.9750    | 7.93                       | 101.09346 | 101.21                       | 0.00          |
| 21/05/2010 | Spot Bond        | 8.8450    | 8.91                       | 92.40549  | 92.00                        | 0.00          |
| 20/05/2010 | Spot Bond        | 8.9100    | 8.86                       | 91.99653  | 92.27                        | 0.00          |
| 18/05/2010 | Spot Bond        | 8.7450    | 8.75                       | 92.89493  | 92.87                        | 0.00          |
| 19/05/2010 | Spot Bond        | 8.8600    | 8.75                       | 92.27183  | 92.89                        | 0.00          |
| 17/05/2010 | Spot Bond        | 8.7450    | 8.70                       | 92.87297  | 93.12                        | 0.00          |
| 21/05/2010 | Spot Bond        | 8.8900    | 8.96                       | 86.31577  | 85.89                        | 0.00          |
| 20/05/2010 | Spot Bond        | 8.9550    | 8.92                       | 85.89403  | 86.09                        | 0.00          |
| 18/05/2010 | Spot Bond        | 8.8000    | 8.80                       | 86.77320  | 86.78                        | 0.00          |
| 19/05/2010 | Spot Bond        | 8.9200    | 8.80                       | 86.08924  | 86.77                        | 0.00          |
| 17/05/2010 | Spot Bond        | 8.7950    | 8.75                       | 86.78404  | 87.05                        | 0.00          |

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| 21/05/2010 | Spot Bond        | 8.9950    | 9.08                       | 73.56442  | 72.90                        | 0.00          |
| 20/05/2010 | Spot Bond        | 9.0800    | 9.03                       | 72.89637  | 73.30                        | 0.00          |
| 18/05/2010 | Spot Bond        | 8.9300    | 8.91                       | 73.97995  | 74.16                        | 0.00          |
| 19/05/2010 | Spot Bond        | 9.0250    | 8.93                       | 73.29842  | 73.98                        | 0.00          |
| 17/05/2010 | Spot Bond        | 8.9050    | 8.77                       | 74.15763  | 75.21                        | 0.00          |
| 28/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.61382  | 83.34                        | 0.00          |
| 27/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.57808  | 83.34                        | 0.00          |
| 26/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.54235  | 83.34                        | 0.00          |
| 25/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.43526  | 83.34                        | 0.00          |
| 24/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.39958  | 83.34                        | 0.00          |
| 28/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.60170 | 103.86                       | 0.00          |
| 27/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.58098 | 103.86                       | 0.00          |
| 26/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.56028 | 103.86                       | 0.00          |
| 25/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.49821 | 103.86                       | 0.00          |
| 24/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.47755 | 103.86                       | 0.00          |
| 28/05/2010 | Spot Bond        | 7.0300    | 7.05                       | 110.28989 | 110.24                       | 0.00          |
| 27/05/2010 | Spot Bond        | 7.0500    | 7.10                       | 110.24444 | 110.16                       | 0.00          |
| 26/05/2010 | Spot Bond        | 7.1000    | 7.24                       | 110.16174 | 109.93                       | 0.00          |
| 25/05/2010 | Spot Bond        | 7.2350    | 7.17                       | 109.93104 | 109.99                       | 0.00          |
| 24/05/2010 | Spot Bond        | 7.1700    | 7.23                       | 109.99086 | 109.89                       | 0.00          |
| 28/05/2010 | Spot Bond        | 7.9800    | 8.00                       | 126.29577 | 126.17                       | 0.00          |
| 27/05/2010 | Spot Bond        | 8.0000    | 8.05                       | 126.17172 | 125.90                       | 0.00          |
| 26/05/2010 | Spot Bond        | 8.0500    | 8.19                       | 125.90217 | 125.14                       | 0.00          |
| 25/05/2010 | Spot Bond        | 8.1900    | 8.12                       | 125.14406 | 125.45                       | 0.00          |
| 24/05/2010 | Spot Bond        | 8.1200    | 8.18                       | 125.45489 | 125.14                       | 0.00          |
| 28/05/2010 | Spot Bond        | 8.8750    | 8.86                       | 118.65143 | 118.77                       | 0.00          |
| 27/05/2010 | Spot Bond        | 8.8600    | 8.89                       | 118.76540 | 118.45                       | 0.00          |
| 26/05/2010 | Spot Bond        | 8.8900    | 9.03                       | 118.45280 | 117.05                       | 0.00          |
| 25/05/2010 | Spot Bond        | 9.0300    | 8.96                       | 117.05460 | 117.68                       | 0.00          |
| 24/05/2010 | Spot Bond        | 8.9600    | 9.04                       | 117.68007 | 116.95                       | 0.00          |
| 28/05/2010 | Spot Bond        | 7.9200    | 7.94                       | 107.03147 | 106.93                       | 0.00          |
| 27/05/2010 | Spot Bond        | 7.9400    | 7.99                       | 106.93197 | 106.72                       | 0.00          |
| 26/05/2010 | Spot Bond        | 7.9900    | 8.15                       | 106.71762 | 106.06                       | 0.00          |
| 25/05/2010 | Spot Bond        | 8.1450    | 8.08                       | 106.05703 | 106.28                       | 0.00          |
| 24/05/2010 | Spot Bond        | 8.0800    | 8.14                       | 106.28153 | 106.03                       | 0.00          |
| 28/05/2010 | Spot Bond        | 8.5550    | 8.58                       | 100.12131 | 99.99                        | 0.00          |
| 27/05/2010 | Spot Bond        | 8.5750    | 8.62                       | 99.99282  | 99.73                        | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 26/05/2010 | Spot Bond        | 8.6200    | 8.73                       | 99.73265  | 99.09                        | 0.00          |
| 25/05/2010 | Spot Bond        | 8.7300    | 8.66                       | 99.08643  | 99.43                        | 0.00          |
| 24/05/2010 | Spot Bond        | 8.6600    | 8.72                       | 99.43061  | 99.09                        | 0.00          |
| 28/05/2010 | Spot Bond        | 8.6100    | 8.63                       | 99.93502  | 99.82                        | 0.00          |
| 27/05/2010 | Spot Bond        | 8.6250    | 8.68                       | 99.82450  | 99.48                        | 0.00          |
| 26/05/2010 | Spot Bond        | 8.6800    | 8.83                       | 99.48178  | 98.58                        | 0.00          |
| 25/05/2010 | Spot Bond        | 8.8250    | 8.76                       | 98.57557  | 98.93                        | 0.00          |
| 24/05/2010 | Spot Bond        | 8.7600    | 8.82                       | 98.92612  | 98.56                        | 0.00          |
| 28/05/2010 | Spot Bond        | 7.8700    | 7.89                       | 101.70016 | 101.63                       | 0.00          |
| 27/05/2010 | Spot Bond        | 7.8850    | 7.95                       | 101.63231 | 101.41                       | 0.00          |
| 26/05/2010 | Spot Bond        | 7.9500    | 8.12                       | 101.41072 | 100.84                       | 0.00          |
| 25/05/2010 | Spot Bond        | 8.1150    | 8.06                       | 100.83904 | 100.99                       | 0.00          |
| 24/05/2010 | Spot Bond        | 8.0600    | 8.12                       | 100.98537 | 100.78                       | 0.00          |
| 28/05/2010 | Spot Bond        | 8.6600    | 8.68                       | 93.67175  | 93.56                        | 0.00          |
| 27/05/2010 | Spot Bond        | 8.6750    | 8.73                       | 93.55901  | 93.24                        | 0.00          |
| 26/05/2010 | Spot Bond        | 8.7250    | 8.86                       | 93.23521  | 92.36                        | 0.00          |
| 25/05/2010 | Spot Bond        | 8.8600    | 8.79                       | 92.36026  | 92.76                        | 0.00          |
| 24/05/2010 | Spot Bond        | 8.7900    | 8.85                       | 92.75652  | 92.41                        | 0.00          |
| 28/05/2010 | Spot Bond        | 8.7200    | 8.73                       | 87.51955  | 87.44                        | 0.00          |
| 27/05/2010 | Spot Bond        | 8.7300    | 8.76                       | 87.43631  | 87.23                        | 0.00          |
| 26/05/2010 | Spot Bond        | 8.7600    | 8.90                       | 87.22770  | 86.29                        | 0.00          |
| 25/05/2010 | Spot Bond        | 8.9000    | 8.83                       | 86.29494  | 86.71                        | 0.00          |
| 24/05/2010 | Spot Bond        | 8.8300    | 8.89                       | 86.70876  | 86.32                        | 0.00          |
| 28/05/2010 | Spot Bond        | 8.8000    | 8.78                       | 75.21718  | 75.36                        | 0.00          |
| 27/05/2010 | Spot Bond        | 8.7800    | 8.83                       | 75.35926  | 74.94                        | 0.00          |
| 26/05/2010 | Spot Bond        | 8.8300    | 8.98                       | 74.94317  | 73.75                        | 0.00          |
| 25/05/2010 | Spot Bond        | 8.9750    | 8.91                       | 73.75423  | 74.24                        | 0.00          |
| 24/05/2010 | Spot Bond        | 8.9100    | 9.00                       | 74.24217  | 73.56                        | 0.00          |
| 31/05/2010 | Spot Bond        | 15.6790   | 15.68                      | 84.64958  | 83.34                        | 0.00          |
| 31/05/2010 | Spot Bond        | 7.3600    | 7.36                       | 104.62241 | 103.86                       | 0.00          |
| 31/05/2010 | Spot Bond        | 7.0900    | 7.03                       | 110.23672 | 110.29                       | 0.00          |
| 31/05/2010 | Spot Bond        | 8.0400    | 7.98                       | 126.03161 | 126.30                       | 0.00          |
| 31/05/2010 | Spot Bond        | 8.9400    | 8.88                       | 118.06635 | 118.65                       | 0.00          |
| 31/05/2010 | Spot Bond        | 7.9800    | 7.92                       | 106.82476 | 107.03                       | 0.00          |
| 31/05/2010 | Spot Bond        | 8.6200    | 8.56                       | 99.80129  | 100.12                       | 0.00          |
| 31/05/2010 | Spot Bond        | 8.6800    | 8.61                       | 99.55147  | 99.94                        | 0.00          |
| 31/05/2010 | Spot Bond        | 7.9300    | 7.87                       | 101.53758 | 101.70                       | 0.00          |

| Date                | Contract Details | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|---------------------|------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/05/2010          | Spot Bond        | 8.7200    | 8.66                          | 93.33133  | 93.67                           | 0.00          |
| 31/05/2010          | Spot Bond        | 8.7800    | 8.72                          | 87.16391  | 87.52                           | 0.00          |
| 31/05/2010          | Spot Bond        | 8.8700    | 8.80                          | 74.68006  | 75.22                           | 0.00          |
| <b>Grand Total:</b> |                  |           |                               |           |                                 | <b>0.00</b>   |