



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 25/04/2011 To: 28/04/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	0.01646	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01642	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.83829	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.58089	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	102.08458	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	102.35464	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	75.79351	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	75.94390	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.00677	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.97981	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.95485	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.03001	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	42.27178	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	42.16937	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.47658	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.53359	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.50638	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.45186	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.81816	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.84007	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.66454	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.48165	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.14384	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.21048	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	75.25773	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	75.10288	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.21450	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	26.28031	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.05362	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.07886	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	47.31939	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	47.43818	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.98092	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.95844	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.70727	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.71856	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.30190	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.20810	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.78380	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.83185	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.01850	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.81091	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.48246	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.43617	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.14942	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	97.40110	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.97653	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.79497	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.12346	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.13130	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.00696	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.78714	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.35777	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.36837	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	61.14825	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	61.00012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.68137	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.70083	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.40000	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.13024	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.73475	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.74408	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	13.91161	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.94540	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.13467	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.04127	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.33647	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.36400	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.03472	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.98134	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.66716	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.70564	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.70319	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.60106	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.16358	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.10989	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.01646	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01642	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.64375	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.66675	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.94745	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.87901	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.94418	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	40.04225	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.81845	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.79708	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.82974	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.87546	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.94327	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.90836	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.99195	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.07226	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.90661	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.65240	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	61.86087	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.01110	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.81684	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.77223	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.96819	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	9.99266	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.06075	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.03880	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.39675	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.44616	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.66552	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.59366	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.63903	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.71101	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.47197	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.45122	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.66952	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.71641	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.80000	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.79089	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.20596	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.23317	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.20724	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.16071	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.55258	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.69963	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.82426	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.78350	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.34745	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.56971	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.58552	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.46558	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.34504	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.37669	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.99858	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.76050	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.35777	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.36837	100.00	0.00
28/04/2011	Spot Bond	8.8000	8.80	101.04620	8.80	0.00
26/04/2011	Spot Bond	8.8000	8.80	101.02230	8.80	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.59358	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	11.64470	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.61879	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.45667	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.52163	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.58805	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.44128	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.47256	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.49787	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.62346	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.44267	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.46558	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.58552	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.80519	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.55144	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.58183	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.80000	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.79089	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.33423	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.35506	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	25.31782	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	25.25649	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.31894	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.38286	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.02307	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.98183	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.59738	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.67671	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.65036	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.62015	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.74038	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.29424	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.24750	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.06220	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.28322	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.40418	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	84.21366	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.44016	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.49881	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.66476	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	65.50568	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.65240	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.90661	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.15832	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.13856	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	64.18775	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	64.34888	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.58626	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.35779	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.39362	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.46014	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.96526	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.01861	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.69830	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.67965	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.40726	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.42544	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.36724	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.09759	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.71175	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.76448	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	97.51201	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.16623	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.62023	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.96407	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.35375	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.28920	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.27012	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.36654	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.91774	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.86407	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	83.68277	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	83.86790	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.69287	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.63158	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.29292	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.34464	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.88594	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.62842	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	42.36796	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	42.47084	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.66926	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.64099	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.28904	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.38304	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	36.82874	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	36.75887	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.57072	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.82674	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.77205	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.75361	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.81324	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.19761	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.01577	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	33.18145	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	33.26203	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.44695	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	65.28307	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.15805	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.21187	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.45624	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.39700	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	76.49305	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	76.64634	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	44.68339	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	44.57150	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.82284	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	82.00306	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.33912	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.36635	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.45198	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.27155	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	64.93410	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.09711	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.29555	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.27062	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00367	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.96735	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.91820	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.03898	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.09006	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.26069	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.21997	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.12204	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.21564	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.41312	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.39450	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.80197	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.87434	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.30420	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.25585	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.93922	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.97477	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.49815	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.40141	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.84412	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.87531	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.24156	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.17072	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.59223	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.77012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.72811	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	20.78989	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.84094	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.25693	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.21028	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.84512	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.90749	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00163	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00163	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	46.80451	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	46.90889	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.20844	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.16371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.04063	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.23077	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.10487	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.07822	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.52424	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.55253	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.17627	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.15405	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	58.53605	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	58.64732	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.68077	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.62825	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.42112	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.47992	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.74322	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.64833	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.93614	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.98117	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.55438	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.52609	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	64.65480	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	64.81896	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.41307	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.27735	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	68.60902	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	68.73823	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.89625	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.85775	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	66.72490	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	66.89240	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	45.74044	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	45.62962	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.27123	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.29622	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.05615	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.04424	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.57038	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.57101	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	67.36488	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	67.19619	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	89.46078	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.63476	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.53390	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.17190	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.99130	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.57798	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.62461	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	114.09482	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	113.78478	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	75.25773	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	75.41322	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.86803	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.79733	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.44447	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.51597	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.62188	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	65.45756	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.39152	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.42328	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	9.14587	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.12371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.09848	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.19343	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.21187	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.15805	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.16780	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.21008	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.79597	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.69473	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	36.75887	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	36.82874	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.72099	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.61992	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.15805	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.21187	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.15490	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.13412	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.34643	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.40555	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.53248	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.50938	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.65307	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.66568	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.01840	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.98314	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.06622	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.12815	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.36974	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.34251	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.28920	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.35375	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.80371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.58141	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.95163	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.99080	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.56361	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	9.54546	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.57825	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.63123	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.27166	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.25162	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	95.73745	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.07456	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.86955	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.80976	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	75.56936	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	75.72614	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	54.79238	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	54.67177	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	35.25170	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	35.33076	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	70.78964	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	70.63124	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.38742	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.43936	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.78927	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.76318	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.99190	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.96550	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.15877	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.20773	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.14202	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.00697	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.03148	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.05847	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.46780	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.50474	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.58658	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.38615	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.81901	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.87199	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	7.72678	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.70949	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	34.25192	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	34.33790	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.30548	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.23207	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	89.68059	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	89.90148	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.48818	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.48346	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.90399	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.92586	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	46.97139	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	46.85377	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	63.91622	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	63.76139	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.31384	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.32785	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.76448	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.71175	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.35766	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.40374	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00011	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.12639	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.15976	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.42278	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.15297	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.37994	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.40297	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.32208	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.27528	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	65.05593	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.21925	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.82130	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	23.76164	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.03962	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.04958	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	67.88176	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	67.75297	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.52621	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.57646	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.79631	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.77215	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	45.15734	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	45.27071	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	89.24510	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	89.03362	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.95770	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.00245	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.71754	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.69619	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.76050	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.99858	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.61694	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.56645	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.64905	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.68331	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.12700	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.08794	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.05116	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.06837	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.75649	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.68441	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.98183	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.02307	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.47729	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.37680	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	3.56124	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	3.56918	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.62376	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.57712	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	81.83873	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.01820	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.95417	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	62.80165	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.66011	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.68114	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.45327	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.39888	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.80371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.58141	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	69.97284	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	70.10147	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.69487	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.65813	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.27652	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.29918	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	37.51712	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	37.42623	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.58643	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.64491	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.40506	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.86723	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.91600	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.01850	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.81091	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.28037	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.48009	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.26930	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.23680	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.72457	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.77733	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.06126	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.00353	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	81.93128	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.75001	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.79707	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.83832	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.74016	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.67690	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.99266	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.01719	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.92280	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.90118	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.90039	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.08078	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.02009	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.00290	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.33148	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.38329	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.57108	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.35493	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	43.10750	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	43.21334	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.83950	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.80736	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.79554	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.87536	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.84383	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.74625	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.83563	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.85709	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00559	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00558	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	100.86217	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	101.24135	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.70647	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.64736	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.70003	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.74059	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	87.56662	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.29635	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.89418	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.98967	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.23509	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.17439	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.50474	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.59927	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.53728	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.43665	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.43512	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.55501	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.35508	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.31868	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.30237	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.37353	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.83728	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.76742	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00367	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.57101	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.57038	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.04346	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.17860	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00367	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00366	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.42830	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.47549	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	95.05208	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.80519	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.70283	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.76206	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.95610	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.93662	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	88.59223	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.86698	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	62.69613	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	32.45363	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.53511	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	81.91312	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.73189	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.21366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.40418	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	100.00000	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.20622	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.26014	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.37051	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.34705	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.24136	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.28368	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.73871	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.68604	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.80519	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.44635	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.41097	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.45207	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.49099	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.71587	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.73731	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.47729	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.37680	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.52272	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.66969	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.17860	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.04346	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	32.43205	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.51347	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	91.02244	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.84595	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.88071	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	102.30194	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	102.02395	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.46768	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.47651	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.42783	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.35654	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	71.45569	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	71.61594	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.17181	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.13182	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.58251	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.68350	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.32208	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.27528	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.17436	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.24599	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.71101	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.63903	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.18659	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.19454	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.02480	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.92922	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.57672	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.81877	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.92884	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.88299	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	33.77502	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	33.85982	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.44147	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.42080	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	81.11111	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	80.93126	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.64963	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.67350	100.00	0.00
28/04/2011	Spot Bond	7.3500	7.35	100.87463	7.35	0.00
26/04/2011	Spot Bond	7.3500	7.35	100.85467	7.35	0.00
26/04/2011	Spot Bond	100.0000	100.00	80.93126	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	81.11111	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.22263	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.21428	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.57072	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.79602	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	78.66379	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	78.49462	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.58227	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.48153	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.12521	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.14494	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.32652	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.29182	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.05336	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.30937	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.71240	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	32.63048	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.77380	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.97607	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.63772	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.61412	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.04424	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.05615	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	83.71560	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	83.52403	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	83.76108	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	83.95058	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.45624	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.39700	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	38.47594	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.56937	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.14006	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.06946	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.27116	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.30264	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.71101	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.63903	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.79441	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.86265	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.44901	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.42342	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.21065	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.26406	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.07216	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	63.77924	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	63.63987	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.33925	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.39108	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	36.10746	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	36.02666	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.88271	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.90670	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	67.11628	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	66.96692	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	46.39332	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	46.50979	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.72900	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.63415	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.57919	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.76644	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.79774	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.76837	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.35371	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.37918	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.57298	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.59451	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.23932	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.16607	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.36863	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.62886	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.74030	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.48429	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.63866	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.68545	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.75166	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.69655	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.96746	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.02949	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	72.42063	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	72.27723	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	99.56986	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	99.81450	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.40665	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.36306	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	93.35038	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.81890	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.80600	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.47643	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.50430	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.21483	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.19493	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.09630	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.19609	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	9.89064	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.86587	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.28005	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.32686	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.47870	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.25000	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	99.46974	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	99.73359	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.13408	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.08617	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.12757	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.32880	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.26355	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.33048	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.42848	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.15864	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	100.76540	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	101.02577	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.70647	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.64736	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	57.37899	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	57.50626	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.49432	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.26762	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.02715	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.05667	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.12609	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.10641	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.85281	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.89285	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.01542	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01538	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	41.11666	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.20737	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.70647	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.67851	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.05590	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.09794	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.23995	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.21999	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.97150	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.99570	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.04958	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.03962	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	50.01404	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	50.12559	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	70.19231	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	70.05758	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.28393	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.33562	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.27388	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.34497	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.24156	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.17072	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.52203	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.55347	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.07216	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.44282	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.47547	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.47899	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.30161	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	49.88097	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	49.99222	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	34.61586	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	34.53841	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.22577	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	23.28217	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	66.85169	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	66.68428	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.95603	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.30966	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.46853	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.40995	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	46.40447	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	46.52097	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	50.56008	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	50.44818	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	45.21749	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	45.31890	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.32546	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.30053	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.93046	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.95678	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.61454	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.58869	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.89055	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.91237	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.16243	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.13566	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.04857	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.06652	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.23627	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.04167	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	105.63219	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	105.92081	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.71633	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.70548	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.16686	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.19398	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	81.98979	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.80840	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.36703	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.39252	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.20834	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.01423	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	36.89247	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	36.97475	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.74805	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.72663	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	62.08393	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.23470	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.00590	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	61.85568	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.71337	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.73479	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00010	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.63037	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.43306	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	42.14666	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	42.24901	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.84289	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.64874	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.96346	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.18372	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.02568	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.99205	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.65887	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.68233	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.99899	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.85122	100.00	0.00
26/04/2011	Spot Bond	6.3200	6.32	100.73540	6.32	0.00
28/04/2011	Spot Bond	6.3200	6.32	100.75256	6.32	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.84658	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.69918	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.36135	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	38.44691	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.71387	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.83882	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.23672	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.20107	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	47.88548	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	47.99287	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.37425	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.59577	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.25119	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.21769	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	100.36992	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	100.62928	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.46979	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.36933	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.32054	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.34834	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.79631	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.77215	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.21028	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.25693	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.10528	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	59.95967	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.29955	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.33220	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.02086	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	64.85805	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.79733	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.86803	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.17683	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.98192	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.54629	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.57275	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	17.26385	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.30236	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	44.86410	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	44.76372	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.27155	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.45198	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.56937	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.47594	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.27835	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.33002	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	93.11224	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.87532	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.07246	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.26108	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.99394	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.96075	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.15734	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.17982	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.26296	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.20902	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.70868	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.75878	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.50012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.46705	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.07231	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.10575	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.16709	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.14238	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.10290	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.13958	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.78177	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.75047	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.86916	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.89798	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.78611	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.75998	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.55737	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	7.57634	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.35309	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.32559	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.74435	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.77467	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	80.21978	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	80.04386	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.82284	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.86369	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.97003	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.93620	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.36007	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.37403	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.41312	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.39450	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.87128	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.91364	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.51597	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.44447	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.92882	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.15357	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	34.42164	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	34.34587	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.95950	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.99471	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.49423	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.27215	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.96120	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	89.17201	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	46.33207	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	46.22839	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.71004	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.73190	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.05264	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.01470	100.00	0.00
26/04/2011	Spot Bond	5.9300	5.93	100.69019	5.93	0.00
28/04/2011	Spot Bond	5.9300	5.93	100.70630	5.93	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	40.38175	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	40.28285	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.93488	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.95731	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.96719	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.74747	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.72988	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	81.91110	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.53468	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.30787	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.93023	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.12822	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	34.26404	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	34.17726	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.03368	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.08532	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.49289	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.28842	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.89176	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.14736	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	76.23802	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	76.08735	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.18952	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.21798	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.84435	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.78901	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.50533	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.51402	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	73.44064	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	73.29317	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00802	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00804	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.33210	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.31414	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.27155	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.45198	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.71840	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	32.64638	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.70727	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.71856	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.55895	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.53353	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	95.40271	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	95.73745	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.10652	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.07962	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.94713	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.94925	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.46108	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.43365	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.15116	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.21106	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	41.47729	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	41.37680	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.76277	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.96130	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.38529	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.36205	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.23915	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.26887	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.43364	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.39384	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.83523	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	83.01688	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.70967	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.40570	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00086	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00086	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	40.30817	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	40.20945	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.46208	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.71915	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.55501	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.43512	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	22.54819	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.60294	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	103.71917	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	103.43733	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.71088	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.73491	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	36.90884	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	36.82669	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.83456	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.87211	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	56.64086	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	56.53340	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.46372	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.53115	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.60473	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.57904	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	93.03965	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.81492	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	57.00029	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	57.10864	100.00	0.00
28/04/2011	Spot Bond	15.6790	15.68	96.87564	83.34	0.00
26/04/2011	Spot Bond	15.6790	15.68	96.83543	83.34	0.00
28/04/2011	Spot Bond	100.0000	100.00	34.62047	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	34.54962	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.64736	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.70647	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.01770	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.98186	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.98186	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.01770	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.51694	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.49853	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.95270	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.98901	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.40531	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	86.60079	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	48.60070	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	48.49255	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.50533	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.51402	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.03299	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.03292	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.59168	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.66187	100.00	0.00
28/04/2011	Spot Bond	6.0200	6.02	100.71698	6.02	0.00
26/04/2011	Spot Bond	6.0200	6.02	100.70063	6.02	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.44867	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.46289	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.35147	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.28871	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	66.90171	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	67.06966	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	40.33385	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	40.23506	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.07526	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.11334	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.03520	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.00431	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.64736	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.70647	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.49019	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.30768	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.30406	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.24570	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00871	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00872	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.00027	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.80532	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.00631	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.06589	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	6.46435	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.45005	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.65845	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.71785	100.00	0.00
28/04/2011	Spot Bond	5.9500	5.95	100.70867	5.95	0.00
26/04/2011	Spot Bond	5.9500	5.95	100.69251	5.95	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.69539	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.73594	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.29485	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.14879	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.67032	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.69372	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	71.01167	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	70.87379	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.71088	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.73491	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	72.13439	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	71.99211	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.73854	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.76656	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.96120	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.89710	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.30329	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.32666	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.48090	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.22445	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	101.80490	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	102.06796	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.41806	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.35691	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.23322	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.25322	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	43.19776	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	43.09312	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.37211	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	8.35161	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.21993	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	84.40625	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.37836	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.32415	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	99.45504	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	80.93126	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	80.75221	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.39675	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.44616	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.34044	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.27421	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.10435	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.31313	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	25.50811	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	25.45103	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.78397	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.83255	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.53205	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.50623	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.57362	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.59958	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.20676	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.11074	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.99697	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.03069	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	74.03651	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	73.88664	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.60042	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.63766	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.81574	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.77016	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.98106	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.00098	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	11.31270	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.34047	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.39251	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.36702	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.06318	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.10017	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.50111	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.42722	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	95.81913	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	95.58768	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.89601	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.92246	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	63.22974	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	63.07657	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.21592	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.23150	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.64982	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.61564	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.17072	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.24156	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.45432	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.43383	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.38157	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.39366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.56357	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.52931	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.74176	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.94023	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	94.55959	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	94.31525	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.30918	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.61283	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.77825	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.71898	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	99.72678	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	100.00000	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.56350	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	62.41194	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.32751	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.37988	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.74593	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.72233	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.55258	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.69963	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.90476	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.69834	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.46372	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.53115	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.74987	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.84640	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	3.44420	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	3.43653	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.11425	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.14366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.00667	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	89.79388	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.69610	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.92442	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.67206	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.65937	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	66.13607	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	66.30210	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.72186	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.69591	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	99.34302	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	99.70428	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	46.77277	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	46.66812	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.99767	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.03031	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	9.20392	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.18138	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.35953	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.43826	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.71399	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.49245	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	34.68454	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	34.72709	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.28231	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.31213	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.21564	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.12204	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01000	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.01002	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.78322	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.49132	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	83.11300	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	83.29729	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	63.78499	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	63.64561	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00000	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.12961	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.10264	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	65.51693	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	65.68140	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.95181	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.98132	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.01072	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.11400	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.85850	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.25802	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.52817	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.35633	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	4.34674	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.40506	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.63959	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.31114	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.27262	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	76.51992	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	76.68067	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.96062	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.93407	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.55676	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.57511	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.75712	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.73764	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.72457	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.77733	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.81698	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.56085	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.38669	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.43674	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.30607	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.31497	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.37334	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.21218	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.16268	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.64257	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.70444	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	37.88224	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	37.96673	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00077	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00077	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.83273	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.86135	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.61032	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.50482	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.97232	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	24.03250	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	24.29570	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	24.23486	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	25.54755	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	25.61169	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.28276	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	32.20193	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.59041	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.61369	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.05815	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	25.99984	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.54592	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.58463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.13108	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.13083	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	57.72645	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	57.86818	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	97.66580	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.41408	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.61863	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.65208	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.45403	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	85.25759	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.54968	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.83898	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.59223	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.20265	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.25656	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.40985	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.18799	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.35633	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.36594	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.57689	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.52219	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00367	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00367	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	0.00366	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.91869	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.95381	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.85058	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.81753	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.13778	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.16275	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.36248	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.34397	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	57.32309	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	57.45164	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	90.74967	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	90.53099	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	81.80413	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	81.98431	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.59770	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.29410	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.12169	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.19982	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.38275	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.64865	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.88412	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.90101	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.80551	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.78394	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.78870	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.86599	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.94470	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.91577	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.19945	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.17201	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00367	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	42.74236	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	42.63882	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.17828	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.25156	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	18.71329	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.67210	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	53.22424	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	53.34360	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.00098	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.98106	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.08069	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.11413	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	61.98873	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	61.83856	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	59.94346	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.08903	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	98.36880	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.60189	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.90529	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.87467	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.57191	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.64047	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.46121	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.43587	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	101.39298	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	101.66628	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.45116	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.42023	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	102.42069	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	102.14313	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	54.91440	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	54.78137	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.58234	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.63288	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	69.88365	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	69.70865	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	84.86739	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	85.06204	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.73459	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.70095	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.13358	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	15.17033	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.51807	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.47321	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.39060	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.43117	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.54149	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.51595	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.08929	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.11376	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.23398	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.19833	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	57.37899	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	57.50626	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.60012	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.53240	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.69450	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.76495	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.15472	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.12356	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.61394	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.63728	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.28065	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.22853	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.88738	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.75199	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.95520	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	32.02685	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.61966	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.58968	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.01830	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.06745	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	50.66412	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	50.55137	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	40.27403	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	40.36287	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.74038	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.52998	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	95.80052	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	96.05263	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.93313	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.86473	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.62648	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	86.82934	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	55.33914	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	55.20361	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	70.36798	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	70.49733	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.47257	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.43368	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.46769	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.49553	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.14744	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.12071	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.76256	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.80688	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.06557	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	86.86263	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	42.87974	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	42.98387	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.12194	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.09500	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.95912	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.98771	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00872	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00871	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.45370	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.52111	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.95730	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.93046	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.00768	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.02734	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.51276	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.48007	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.02179	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	9.04370	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	78.41479	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	78.57681	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.02860	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.00957	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	44.65934	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	44.77144	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	23.97640	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	23.92363	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	59.70158	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	59.83547	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.44208	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.39634	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.79012	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.80679	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.50540	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.47408	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.85523	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.11828	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	1.06938	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	1.06700	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.72255	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.74883	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.49595	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.46466	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.70297	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.73486	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.97376	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.94128	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	97.85375	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	98.10924	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.28531	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.25607	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	8.37009	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	8.39064	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	11.44028	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.46566	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	72.58563	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	72.74842	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.72428	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.69830	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.83350	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.82410	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.63131	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	60.77855	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	61.07790	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	60.92994	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	61.20141	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	61.35004	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	62.57467	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	62.42308	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.55247	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.58329	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.83677	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.61278	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	92.13342	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	92.35979	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.31849	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.24747	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	29.55898	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	29.63075	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	30.43371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	30.35999	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.09734	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.14277	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.96935	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.87147	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	47.84950	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	47.95681	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	72.85828	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	72.99653	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.52011	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	6.53450	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00070	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00070	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	75.25773	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	75.41322	100.00	0.00
26/04/2011	Spot Bond	5.6800	5.68	104.54768	104.48	0.00
28/04/2011	Spot Bond	5.6700	5.68	104.56700	104.55	0.00
26/04/2011	Spot Bond	7.6300	7.63	123.23041	123.13	0.00
28/04/2011	Spot Bond	7.6200	7.63	123.29685	123.23	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.89783	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.90422	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	1.28792	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	1.29076	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.79294	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.85303	100.00	0.00
26/04/2011	Spot Bond	8.6400	8.64	119.60575	119.49	0.00
28/04/2011	Spot Bond	8.6400	8.64	119.63354	119.61	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00031	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00031	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00014	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00014	100.00	0.00
26/04/2011	Spot Bond	1.2500	1.30	109.96917	109.85	0.00
28/04/2011	Spot Bond	1.2500	1.25	109.97291	109.97	0.00
26/04/2011	Spot Bond	2.5900	2.64	133.32455	132.72	0.00
28/04/2011	Spot Bond	2.5900	2.59	133.33398	133.32	0.00
26/04/2011	Spot Bond	7.2400	7.24	107.93258	107.85	0.00
28/04/2011	Spot Bond	7.2300	7.24	107.98605	107.93	0.00
26/04/2011	Spot Bond	2.6800	2.72	114.37924	113.62	0.00
28/04/2011	Spot Bond	2.6800	2.68	114.38760	114.38	0.00
26/04/2011	Spot Bond	8.1800	8.18	101.42450	101.36	0.00
28/04/2011	Spot Bond	8.1700	8.18	101.49560	101.42	0.00
26/04/2011	Spot Bond	8.3200	8.32	101.12501	101.03	0.00
28/04/2011	Spot Bond	8.3100	8.32	101.20274	101.13	0.00
28/04/2011	Spot Bond	100.0000	100.00	58.59555	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	58.45203	100.00	0.00
26/04/2011	Spot Bond	6.9250	6.92	103.61715	103.55	0.00
28/04/2011	Spot Bond	6.9150	6.93	103.66111	103.62	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	8.4150	8.41	95.05792	95.00	0.00
28/04/2011	Spot Bond	8.4000	8.42	95.16671	95.06	0.00
26/04/2011	Spot Bond	8.4800	8.48	89.15541	89.11	0.00
28/04/2011	Spot Bond	8.4700	8.48	89.23685	89.16	0.00
26/04/2011	Spot Bond	8.7950	8.80	75.00766	74.94	0.00
28/04/2011	Spot Bond	8.7800	8.80	75.14460	75.01	0.00
26/04/2011	Spot Bond	2.7100	2.71	98.74888	98.72	0.00
28/04/2011	Spot Bond	2.7100	2.71	98.75614	98.75	0.00
26/04/2011	Spot Bond	2.1050	2.11	102.76094	102.74	0.00
28/04/2011	Spot Bond	2.0850	2.11	102.87592	102.76	0.00
26/04/2011	Spot Bond	2.6800	2.68	101.34644	101.32	0.00
28/04/2011	Spot Bond	2.6800	2.68	101.35389	101.35	0.00
26/04/2011	Spot Bond	8.8300	8.83	84.21229	84.17	0.00
28/04/2011	Spot Bond	8.8250	8.83	84.27243	84.21	0.00
26/04/2011	Spot Bond	100.0000	100.00	73.00000	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	73.14629	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	49.51210	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	49.62133	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	33.00807	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	33.08088	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	22.00538	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	22.05392	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.67025	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.70262	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.78017	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.80174	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.52011	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.53450	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.34674	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.35633	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.89783	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.90422	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	1.93189	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	1.93615	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	1.28792	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	1.29076	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.16425	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	88.37772	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	59.77224	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	59.90555	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	39.84816	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	39.93704	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.56544	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.62469	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.71029	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.74979	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.80686	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.83320	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.87124	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.88880	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.24749	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.25920	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	3.49833	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	3.50613	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.33222	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.33742	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	1.55481	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	1.55828	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	1.03654	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	1.03885	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.69103	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.69257	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.46069	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.46171	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.30712	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.30781	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.20475	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.20521	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.13650	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.13680	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.09100	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.09120	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.06067	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.06080	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	0.04044	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.04053	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.02696	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.02702	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01798	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.01802	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01198	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.01201	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00799	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00801	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00533	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00534	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00355	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00356	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00237	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00237	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00158	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00158	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00105	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00105	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00070	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00070	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00047	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00047	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00031	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00031	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00021	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00021	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.00014	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.00014	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.30315	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.25396	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	91.11710	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	91.41198	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	100.81779	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	100.54823	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	33.39824	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	33.48024	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.89904	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.85276	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	47.65274	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	47.75961	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.19304	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.11493	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	72.28056	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	72.44265	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.14526	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.18371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	27.71006	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	27.77153	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.16934	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.18968	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.73505	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	14.70262	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	21.25148	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	21.29862	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.90422	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.89783	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	26.32360	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	26.38200	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	88.44875	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	88.17147	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	18.12463	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	18.17013	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.70896	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.73523	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.54755	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.57569	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	68.64956	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	68.80266	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.08091	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.14947	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.13677	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.17296	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	17.26880	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.23016	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	10.80681	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	10.83306	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	101.89342	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	101.62457	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.01150	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.01153	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	87.94157	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	87.73800	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	25.49108	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	25.54824	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.69615	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.72462	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	28.23731	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	28.30029	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	72.66881	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	72.80644	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	50.30902	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	50.42122	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.71587	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.73731	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.89693	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.93219	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.68347	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.70495	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	20.34575	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	20.39137	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	17.76394	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	17.80313	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	99.45504	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	99.18478	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	38.25051	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	38.34443	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	64.81627	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	64.65397	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	40.87316	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2011	Spot Bond	100.0000	100.00	40.97350	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.55208	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.53604	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	51.81833	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	51.93327	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.47406	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.50838	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.99222	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	14.02360	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.69057	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.71636	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.09500	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.13110	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.18861	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.21371	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	13.02520	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.05440	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	82.59710	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	82.41436	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	89.24205	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	89.02439	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.29723	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.32437	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	40.58649	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	40.67752	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	11.96381	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	11.99021	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	31.92520	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	31.84525	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.85493	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.86444	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	19.07787	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	19.12066	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.28063	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.28000	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	16.12203	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	16.15818	100.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2011	Spot Bond	100.0000	100.00	13.42791	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	13.45801	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.89574	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.92465	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.82296	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.85171	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.79061	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.81929	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	15.16327	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	15.19672	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	12.37237	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	12.39996	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	3.42644	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	3.43412	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	9.44510	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	9.46605	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	7.70949	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	7.72678	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.68318	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.68913	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	5.50926	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	5.52162	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	3.41877	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	3.42644	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	0.10939	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	0.10963	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	2.48818	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	2.48346	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	6.38157	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	6.39366	100.00	0.00
28/04/2011	Spot Bond	100.0000	100.00	4.74408	100.00	0.00
26/04/2011	Spot Bond	100.0000	100.00	4.73475	100.00	0.00
Grand Total:						0.00