



JSE Interest Rate Exchange

# j-Bonds Monthly Statistics Report

For March 2011

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 04/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.65294  | 83.34                        | 0.00          |
| 03/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.59771  | 83.34                        | 0.00          |
| 02/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.54254  | 83.34                        | 0.00          |
| 01/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.37740  | 83.34                        | 0.00          |
| 04/03/2011 | Spot Bond        | 5.9500    | 5.84                       | 103.54610 | 103.58                       | 0.00          |
| 03/03/2011 | Spot Bond        | 5.8400    | 5.80                       | 103.58310 | 103.59                       | 0.00          |
| 02/03/2011 | Spot Bond        | 5.8000    | 5.88                       | 103.58653 | 103.50                       | 0.00          |
| 01/03/2011 | Spot Bond        | 5.8800    | 5.87                       | 103.49882 | 103.49                       | 0.00          |
| 01/03/2011 | Spot Bond        | 7.7800    | 7.77                       | 127.82524 | 127.84                       | 0.00          |
| 02/03/2011 | Spot Bond        | 7.7000    | 7.78                       | 121.50755 | 127.83                       | 0.00          |
| 03/03/2011 | Spot Bond        | 7.7400    | 7.70                       | 121.36283 | 121.51                       | 0.00          |
| 04/03/2011 | Spot Bond        | 7.8500    | 7.74                       | 120.92236 | 121.36                       | 0.00          |
| 03/03/2011 | Spot Bond        | 8.8900    | 8.87                       | 115.71676 | 115.87                       | 0.00          |
| 04/03/2011 | Spot Bond        | 8.9800    | 8.89                       | 114.91820 | 115.72                       | 0.00          |
| 02/03/2011 | Spot Bond        | 8.8700    | 8.97                       | 115.87395 | 114.87                       | 0.00          |
| 01/03/2011 | Spot Bond        | 8.9700    | 8.95                       | 114.87102 | 115.07                       | 0.00          |
| 01/03/2011 | Spot Bond        | 212.3535  | 212.33                     | 10.27504  | 10.24                        | 0.00          |
| 02/03/2011 | Spot Bond        | 212.5363  | 212.35                     | 10.38690  | 10.28                        | 0.00          |
| 03/03/2011 | Spot Bond        | 212.5563  | 212.54                     | 10.42704  | 10.39                        | 0.00          |
| 04/03/2011 | Spot Bond        | 212.5358  | 212.56                     | 10.46990  | 10.43                        | 0.00          |
| 04/03/2011 | Spot Bond        | 229.5158  | 229.49                     | 3.52654   | 3.51                         | 0.00          |
| 03/03/2011 | Spot Bond        | 229.4863  | 229.46                     | 3.51209   | 3.50                         | 0.00          |
| 02/03/2011 | Spot Bond        | 229.4567  | 228.49                     | 3.49770   | 3.46                         | 0.00          |
| 01/03/2011 | Spot Bond        | 228.4890  | 228.46                     | 3.46481   | 3.45                         | 0.00          |
| 01/03/2011 | Spot Bond        | 7.4000    | 7.38                       | 106.13692 | 106.18                       | 0.00          |
| 02/03/2011 | Spot Bond        | 7.3550    | 7.40                       | 106.35111 | 106.14                       | 0.00          |
| 03/03/2011 | Spot Bond        | 7.4150    | 7.36                       | 106.17159 | 106.35                       | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 04/03/2011 | Spot Bond        | 7.5450    | 7.42                       | 105.76006 | 106.17                       | 0.00          |
| 01/03/2011 | Spot Bond        | 2.6700    | 2.70                       | 114.06169 | 113.50                       | 0.00          |
| 03/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 114.09494 | 114.09                       | 0.00          |
| 02/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 114.08662 | 114.06                       | 0.00          |
| 04/03/2011 | Spot Bond        | 2.6500    | 2.67                       | 114.47075 | 114.09                       | 0.00          |
| 03/03/2011 | Spot Bond        | 8.3700    | 8.32                       | 99.25019  | 99.47                        | 0.00          |
| 04/03/2011 | Spot Bond        | 8.4800    | 8.37                       | 98.73256  | 99.25                        | 0.00          |
| 02/03/2011 | Spot Bond        | 8.3200    | 8.38                       | 99.47459  | 103.25                       | 0.00          |
| 01/03/2011 | Spot Bond        | 8.3750    | 8.35                       | 103.25037 | 103.35                       | 0.00          |
| 01/03/2011 | Spot Bond        | 8.5700    | 8.54                       | 98.38979  | 98.56                        | 0.00          |
| 02/03/2011 | Spot Bond        | 8.5100    | 8.57                       | 98.78787  | 98.39                        | 0.00          |
| 03/03/2011 | Spot Bond        | 8.5500    | 8.51                       | 98.59038  | 98.79                        | 0.00          |
| 04/03/2011 | Spot Bond        | 8.6500    | 8.55                       | 98.06566  | 98.59                        | 0.00          |
| 04/03/2011 | Spot Bond        | 7.2200    | 7.10                       | 101.79492 | 102.09                       | 0.00          |
| 03/03/2011 | Spot Bond        | 7.0950    | 7.06                       | 102.09473 | 102.18                       | 0.00          |
| 02/03/2011 | Spot Bond        | 7.0550    | 7.12                       | 102.17776 | 101.95                       | 0.00          |
| 01/03/2011 | Spot Bond        | 7.1200    | 7.08                       | 101.95184 | 102.04                       | 0.00          |
| 01/03/2011 | Spot Bond        | 8.6700    | 8.65                       | 92.28450  | 92.41                        | 0.00          |
| 02/03/2011 | Spot Bond        | 8.5800    | 8.67                       | 92.86927  | 92.28                        | 0.00          |
| 04/03/2011 | Spot Bond        | 8.7250    | 8.62                       | 92.07704  | 92.66                        | 0.00          |
| 03/03/2011 | Spot Bond        | 8.6200    | 8.58                       | 92.65937  | 92.87                        | 0.00          |
| 04/03/2011 | Spot Bond        | 8.8200    | 8.71                       | 89.33891  | 89.98                        | 0.00          |
| 03/03/2011 | Spot Bond        | 8.7100    | 8.66                       | 89.97949  | 90.29                        | 0.00          |
| 02/03/2011 | Spot Bond        | 8.6550    | 8.77                       | 90.29182  | 89.53                        | 0.00          |
| 01/03/2011 | Spot Bond        | 8.7700    | 8.74                       | 89.53324  | 89.69                        | 0.00          |
| 01/03/2011 | Spot Bond        | 9.0100    | 8.98                       | 75.38121  | 75.63                        | 0.00          |
| 02/03/2011 | Spot Bond        | 8.9100    | 9.01                       | 76.20871  | 75.38                        | 0.00          |
| 03/03/2011 | Spot Bond        | 8.9450    | 8.91                       | 75.95500  | 76.21                        | 0.00          |
| 04/03/2011 | Spot Bond        | 9.0300    | 8.95                       | 75.31956  | 75.96                        | 0.00          |
| 04/03/2011 | Spot Bond        | 2.6900    | 2.69                       | 99.91706  | 99.91                        | 0.00          |
| 02/03/2011 | Spot Bond        | 2.6600    | 2.66                       | 100.30882 | 100.29                       | 0.00          |
| 03/03/2011 | Spot Bond        | 2.6900    | 2.66                       | 99.90972  | 100.31                       | 0.00          |
| 01/03/2011 | Spot Bond        | 2.6600    | 2.66                       | 100.28698 | 100.28                       | 0.00          |
| 04/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.29494 | 102.29                       | 0.00          |
| 03/03/2011 | Spot Bond        | 2.1300    | 2.12                       | 102.28897 | 102.34                       | 0.00          |
| 02/03/2011 | Spot Bond        | 2.1200    | 2.12                       | 102.33883 | 102.32                       | 0.00          |
| 01/03/2011 | Spot Bond        | 2.1200    | 2.12                       | 102.32095 | 102.31                       | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 04/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 101.03173 | 101.02                       | 0.00          |
| 03/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 101.02432 | 101.02                       | 0.00          |
| 02/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 101.01692 | 100.99                       | 0.00          |
| 01/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 100.99472 | 100.99                       | 0.00          |
| 01/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.18047  | 8.00                         | 0.00          |
| 02/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.23816  | 8.00                         | 0.00          |
| 03/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.25739  | 8.00                         | 0.00          |
| 04/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.27663  | 8.00                         | 0.00          |
| 10/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.98565  | 83.34                        | 0.00          |
| 11/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.04132  | 83.34                        | 0.00          |
| 09/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.93004  | 83.34                        | 0.00          |
| 08/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.76359  | 83.34                        | 0.00          |
| 07/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 97.70823  | 83.34                        | 0.00          |
| 10/03/2011 | Spot Bond        | 5.9650    | 5.99                       | 103.63766 | 103.61                       | 0.00          |
| 11/03/2011 | Spot Bond        | 5.9550    | 5.97                       | 103.65878 | 103.64                       | 0.00          |
| 08/03/2011 | Spot Bond        | 6.0400    | 6.01                       | 103.53598 | 103.53                       | 0.00          |
| 09/03/2011 | Spot Bond        | 5.9900    | 6.04                       | 103.60944 | 103.54                       | 0.00          |
| 07/03/2011 | Spot Bond        | 6.0100    | 5.95                       | 103.53371 | 103.55                       | 0.00          |
| 07/03/2011 | Spot Bond        | 7.9100    | 7.85                       | 120.69504 | 120.92                       | 0.00          |
| 08/03/2011 | Spot Bond        | 7.9400    | 7.91                       | 120.59470 | 120.70                       | 0.00          |
| 09/03/2011 | Spot Bond        | 7.8550    | 7.94                       | 121.02996 | 120.59                       | 0.00          |
| 10/03/2011 | Spot Bond        | 7.8700    | 7.86                       | 120.99259 | 121.03                       | 0.00          |
| 11/03/2011 | Spot Bond        | 7.8700    | 7.87                       | 121.01798 | 120.99                       | 0.00          |
| 10/03/2011 | Spot Bond        | 8.9850    | 8.97                       | 115.03910 | 115.19                       | 0.00          |
| 11/03/2011 | Spot Bond        | 8.9850    | 8.99                       | 115.06688 | 115.04                       | 0.00          |
| 08/03/2011 | Spot Bond        | 9.0100    | 9.00                       | 114.70029 | 114.76                       | 0.00          |
| 09/03/2011 | Spot Bond        | 8.9650    | 9.01                       | 115.19397 | 114.70                       | 0.00          |
| 07/03/2011 | Spot Bond        | 9.0000    | 8.98                       | 114.76355 | 114.92                       | 0.00          |
| 07/03/2011 | Spot Bond        | 212.5559  | 212.54                     | 10.51036  | 10.47                        | 0.00          |
| 08/03/2011 | Spot Bond        | 212.5760  | 212.56                     | 10.55099  | 10.51                        | 0.00          |
| 09/03/2011 | Spot Bond        | 212.6364  | 212.58                     | 10.67387  | 10.55                        | 0.00          |
| 11/03/2011 | Spot Bond        | 212.6767  | 212.66                     | 10.75661  | 10.72                        | 0.00          |
| 10/03/2011 | Spot Bond        | 212.6565  | 212.64                     | 10.71516  | 10.67                        | 0.00          |
| 10/03/2011 | Spot Bond        | 229.4737  | 230.32                     | 3.61700   | 3.59                         | 0.00          |
| 11/03/2011 | Spot Bond        | 229.5034  | 229.47                     | 3.63189   | 3.62                         | 0.00          |
| 09/03/2011 | Spot Bond        | 230.3248  | 229.58                     | 3.59232   | 3.56                         | 0.00          |
| 08/03/2011 | Spot Bond        | 229.5751  | 229.55                     | 3.55562   | 3.54                         | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/03/2011 | Spot Bond        | 229.5454  | 229.52                     | 3.54105   | 3.53                         | 0.00          |
| 07/03/2011 | Spot Bond        | 7.6000    | 7.55                       | 105.59927 | 105.76                       | 0.00          |
| 08/03/2011 | Spot Bond        | 7.5800    | 7.60                       | 105.68712 | 105.60                       | 0.00          |
| 09/03/2011 | Spot Bond        | 7.4750    | 7.58                       | 106.09972 | 105.69                       | 0.00          |
| 10/03/2011 | Spot Bond        | 7.4550    | 7.48                       | 106.18747 | 106.10                       | 0.00          |
| 11/03/2011 | Spot Bond        | 7.4300    | 7.46                       | 106.29180 | 106.19                       | 0.00          |
| 08/03/2011 | Spot Bond        | 2.6200    | 2.62                       | 115.04124 | 115.03                       | 0.00          |
| 07/03/2011 | Spot Bond        | 2.6200    | 2.65                       | 115.03302 | 114.47                       | 0.00          |
| 09/03/2011 | Spot Bond        | 2.6200    | 2.62                       | 115.06593 | 115.04                       | 0.00          |
| 10/03/2011 | Spot Bond        | 2.6200    | 2.62                       | 115.07415 | 115.07                       | 0.00          |
| 11/03/2011 | Spot Bond        | 2.6200    | 2.62                       | 115.08238 | 115.07                       | 0.00          |
| 10/03/2011 | Spot Bond        | 8.5200    | 8.51                       | 98.67343  | 98.70                        | 0.00          |
| 11/03/2011 | Spot Bond        | 8.5200    | 8.52                       | 98.69580  | 98.67                        | 0.00          |
| 08/03/2011 | Spot Bond        | 8.5800    | 8.54                       | 98.29034  | 98.46                        | 0.00          |
| 09/03/2011 | Spot Bond        | 8.5100    | 8.58                       | 98.69944  | 98.29                        | 0.00          |
| 07/03/2011 | Spot Bond        | 8.5400    | 8.48                       | 98.46225  | 98.73                        | 0.00          |
| 07/03/2011 | Spot Bond        | 8.7200    | 8.65                       | 97.70772  | 98.07                        | 0.00          |
| 08/03/2011 | Spot Bond        | 8.7600    | 8.72                       | 97.51396  | 97.71                        | 0.00          |
| 09/03/2011 | Spot Bond        | 8.7050    | 8.76                       | 97.88076  | 97.51                        | 0.00          |
| 10/03/2011 | Spot Bond        | 8.7200    | 8.71                       | 97.82235  | 97.88                        | 0.00          |
| 11/03/2011 | Spot Bond        | 8.7150    | 8.72                       | 97.87238  | 97.82                        | 0.00          |
| 10/03/2011 | Spot Bond        | 7.1400    | 7.18                       | 102.11792 | 102.01                       | 0.00          |
| 11/03/2011 | Spot Bond        | 7.1250    | 7.14                       | 102.17585 | 102.12                       | 0.00          |
| 08/03/2011 | Spot Bond        | 7.2900    | 7.27                       | 101.65676 | 101.69                       | 0.00          |
| 09/03/2011 | Spot Bond        | 7.1750    | 7.29                       | 102.00906 | 101.66                       | 0.00          |
| 07/03/2011 | Spot Bond        | 7.2700    | 7.22                       | 101.68753 | 101.79                       | 0.00          |
| 07/03/2011 | Spot Bond        | 8.7800    | 8.73                       | 91.78450  | 92.08                        | 0.00          |
| 08/03/2011 | Spot Bond        | 8.8100    | 8.78                       | 91.63550  | 91.78                        | 0.00          |
| 09/03/2011 | Spot Bond        | 8.7550    | 8.81                       | 92.01425  | 91.64                        | 0.00          |
| 10/03/2011 | Spot Bond        | 8.8000    | 8.76                       | 91.77968  | 92.01                        | 0.00          |
| 11/03/2011 | Spot Bond        | 8.7800    | 8.80                       | 91.91532  | 91.78                        | 0.00          |
| 10/03/2011 | Spot Bond        | 8.8600    | 8.83                       | 89.22734  | 89.39                        | 0.00          |
| 11/03/2011 | Spot Bond        | 8.8450    | 8.86                       | 89.33802  | 89.23                        | 0.00          |
| 08/03/2011 | Spot Bond        | 8.8900    | 8.86                       | 88.96375  | 89.12                        | 0.00          |
| 09/03/2011 | Spot Bond        | 8.8300    | 8.89                       | 89.38511  | 88.96                        | 0.00          |
| 07/03/2011 | Spot Bond        | 8.8600    | 8.82                       | 89.12115  | 89.34                        | 0.00          |
| 07/03/2011 | Spot Bond        | 9.0550    | 9.03                       | 75.14738  | 75.32                        | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 09/03/2011 | Spot Bond        | 9.0450    | 9.09                       | 75.29663  | 74.90                        | 0.00          |
| 08/03/2011 | Spot Bond        | 9.0900    | 9.06                       | 74.90039  | 75.15                        | 0.00          |
| 10/03/2011 | Spot Bond        | 9.0700    | 9.05                       | 75.12498  | 75.30                        | 0.00          |
| 11/03/2011 | Spot Bond        | 9.0750    | 9.07                       | 75.10540  | 75.12                        | 0.00          |
| 11/03/2011 | Spot Bond        | 2.6800    | 2.66                       | 100.10352 | 100.37                       | 0.00          |
| 10/03/2011 | Spot Bond        | 2.6600    | 2.66                       | 100.36710 | 100.36                       | 0.00          |
| 09/03/2011 | Spot Bond        | 2.6600    | 2.69                       | 100.35981 | 99.93                        | 0.00          |
| 07/03/2011 | Spot Bond        | 2.6900    | 2.69                       | 99.92439  | 99.92                        | 0.00          |
| 08/03/2011 | Spot Bond        | 2.6900    | 2.69                       | 99.93172  | 99.92                        | 0.00          |
| 10/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.33088 | 102.32                       | 0.00          |
| 11/03/2011 | Spot Bond        | 2.1500    | 2.13                       | 102.22571 | 102.33                       | 0.00          |
| 09/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.32489 | 102.31                       | 0.00          |
| 08/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.30692 | 102.30                       | 0.00          |
| 07/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.30093 | 102.29                       | 0.00          |
| 11/03/2011 | Spot Bond        | 2.6400    | 2.64                       | 101.36685 | 101.36                       | 0.00          |
| 10/03/2011 | Spot Bond        | 2.6400    | 2.67                       | 101.35950 | 101.07                       | 0.00          |
| 09/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 101.06874 | 101.05                       | 0.00          |
| 08/03/2011 | Spot Bond        | 2.6700    | 2.66                       | 101.04653 | 101.13                       | 0.00          |
| 07/03/2011 | Spot Bond        | 2.6600    | 2.67                       | 101.13358 | 101.03                       | 0.00          |
| 07/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.29588  | 8.00                         | 0.00          |
| 08/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.31513  | 8.00                         | 0.00          |
| 10/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.39216  | 8.00                         | 0.00          |
| 09/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.37290  | 8.00                         | 0.00          |
| 11/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.41144  | 8.00                         | 0.00          |
| 18/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.48898  | 83.34                        | 0.00          |
| 17/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.43280  | 83.34                        | 0.00          |
| 16/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.37669  | 83.34                        | 0.00          |
| 15/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.15286  | 83.34                        | 0.00          |
| 14/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.09705  | 83.34                        | 0.00          |
| 14/03/2011 | Spot Bond        | 5.8800    | 5.96                       | 103.70989 | 103.66                       | 0.00          |
| 17/03/2011 | Spot Bond        | 5.9500    | 5.89                       | 103.77637 | 103.79                       | 0.00          |
| 18/03/2011 | Spot Bond        | 5.9300    | 5.95                       | 103.80172 | 103.78                       | 0.00          |
| 15/03/2011 | Spot Bond        | 5.8400    | 5.88                       | 103.74455 | 103.71                       | 0.00          |
| 16/03/2011 | Spot Bond        | 5.8900    | 5.84                       | 103.78681 | 103.74                       | 0.00          |
| 16/03/2011 | Spot Bond        | 7.8350    | 7.79                       | 121.31720 | 121.43                       | 0.00          |
| 15/03/2011 | Spot Bond        | 7.7850    | 7.83                       | 121.42650 | 121.23                       | 0.00          |
| 18/03/2011 | Spot Bond        | 7.8800    | 7.90                       | 121.17936 | 121.07                       | 0.00          |

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| 17/03/2011 | Spot Bond        | 7.9000    | 7.84                       | 121.07020 | 121.32                       | 0.00          |
| 14/03/2011 | Spot Bond        | 7.8250    | 7.87                       | 121.23269 | 121.02                       | 0.00          |
| 14/03/2011 | Spot Bond        | 8.9600    | 8.99                       | 115.32297 | 115.07                       | 0.00          |
| 18/03/2011 | Spot Bond        | 8.9650    | 8.98                       | 115.47184 | 115.31                       | 0.00          |
| 17/03/2011 | Spot Bond        | 8.9800    | 8.93                       | 115.30712 | 115.78                       | 0.00          |
| 15/03/2011 | Spot Bond        | 8.9000    | 8.96                       | 115.90143 | 115.32                       | 0.00          |
| 16/03/2011 | Spot Bond        | 8.9250    | 8.90                       | 115.78254 | 115.90                       | 0.00          |
| 16/03/2011 | Spot Bond        | 206.8980  | 212.72                     | 8.38172   | 10.84                        | 0.00          |
| 15/03/2011 | Spot Bond        | 212.7169  | 212.70                     | 10.84002  | 10.80                        | 0.00          |
| 17/03/2011 | Spot Bond        | 206.9972  | 206.90                     | 8.40773   | 8.38                         | 0.00          |
| 18/03/2011 | Spot Bond        | 207.0565  | 207.00                     | 8.43658   | 8.41                         | 0.00          |
| 14/03/2011 | Spot Bond        | 212.6968  | 212.68                     | 10.79823  | 10.76                        | 0.00          |
| 14/03/2011 | Spot Bond        | 229.5330  | 229.50                     | 3.64684   | 3.63                         | 0.00          |
| 18/03/2011 | Spot Bond        | 229.6311  | 229.71                     | 3.75455   | 3.74                         | 0.00          |
| 17/03/2011 | Spot Bond        | 229.7110  | 229.68                     | 3.73791   | 3.72                         | 0.00          |
| 15/03/2011 | Spot Bond        | 229.5627  | 229.53                     | 3.66186   | 3.65                         | 0.00          |
| 16/03/2011 | Spot Bond        | 229.6813  | 229.56                     | 3.72257   | 3.66                         | 0.00          |
| 16/03/2011 | Spot Bond        | 7.4400    | 7.38                       | 106.38663 | 106.52                       | 0.00          |
| 15/03/2011 | Spot Bond        | 7.3750    | 7.41                       | 106.51701 | 106.38                       | 0.00          |
| 18/03/2011 | Spot Bond        | 7.4450    | 7.47                       | 106.41282 | 106.33                       | 0.00          |
| 17/03/2011 | Spot Bond        | 7.4650    | 7.44                       | 106.32541 | 106.39                       | 0.00          |
| 14/03/2011 | Spot Bond        | 7.4100    | 7.43                       | 106.37950 | 106.29                       | 0.00          |
| 16/03/2011 | Spot Bond        | 2.6200    | 2.63                       | 115.13178 | 114.91                       | 0.00          |
| 15/03/2011 | Spot Bond        | 2.6300    | 2.63                       | 114.91395 | 114.91                       | 0.00          |
| 18/03/2011 | Spot Bond        | 2.6300    | 2.63                       | 114.96346 | 114.96                       | 0.00          |
| 17/03/2011 | Spot Bond        | 2.6300    | 2.62                       | 114.95521 | 115.13                       | 0.00          |
| 14/03/2011 | Spot Bond        | 2.6300    | 2.62                       | 114.90571 | 115.08                       | 0.00          |
| 14/03/2011 | Spot Bond        | 8.4700    | 8.52                       | 98.96203  | 98.70                        | 0.00          |
| 18/03/2011 | Spot Bond        | 8.5000    | 8.53                       | 98.97222  | 98.80                        | 0.00          |
| 17/03/2011 | Spot Bond        | 8.5300    | 8.47                       | 98.80397  | 99.10                        | 0.00          |
| 15/03/2011 | Spot Bond        | 8.4200    | 8.47                       | 99.22887  | 98.96                        | 0.00          |
| 16/03/2011 | Spot Bond        | 8.4650    | 8.42                       | 99.09802  | 99.23                        | 0.00          |
| 15/03/2011 | Spot Bond        | 8.6150    | 8.67                       | 98.46193  | 98.17                        | 0.00          |
| 16/03/2011 | Spot Bond        | 8.6450    | 8.62                       | 98.38989  | 98.46                        | 0.00          |
| 18/03/2011 | Spot Bond        | 8.6800    | 8.70                       | 98.24561  | 98.11                        | 0.00          |
| 17/03/2011 | Spot Bond        | 8.7000    | 8.65                       | 98.11427  | 98.39                        | 0.00          |
| 14/03/2011 | Spot Bond        | 8.6650    | 8.72                       | 98.16673  | 97.87                        | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 14/03/2011 | Spot Bond        | 7.0750    | 7.13                       | 102.32273 | 102.18                       | 0.00          |
| 18/03/2011 | Spot Bond        | 7.1000    | 7.13                       | 102.39720 | 102.30                       | 0.00          |
| 17/03/2011 | Spot Bond        | 7.1300    | 7.10                       | 102.30162 | 102.37                       | 0.00          |
| 15/03/2011 | Spot Bond        | 7.0350    | 7.08                       | 102.44415 | 102.32                       | 0.00          |
| 16/03/2011 | Spot Bond        | 7.0950    | 7.04                       | 102.37039 | 102.44                       | 0.00          |
| 15/03/2011 | Spot Bond        | 8.6800    | 8.74                       | 92.53051  | 92.17                        | 0.00          |
| 16/03/2011 | Spot Bond        | 8.7150    | 8.68                       | 92.41702  | 92.53                        | 0.00          |
| 18/03/2011 | Spot Bond        | 8.7700    | 8.80                       | 92.14690  | 91.98                        | 0.00          |
| 17/03/2011 | Spot Bond        | 8.7950    | 8.72                       | 91.98291  | 92.42                        | 0.00          |
| 14/03/2011 | Spot Bond        | 8.7400    | 8.78                       | 92.16524  | 91.92                        | 0.00          |
| 14/03/2011 | Spot Bond        | 8.7950    | 8.85                       | 89.65816  | 89.34                        | 0.00          |
| 17/03/2011 | Spot Bond        | 8.8300    | 8.78                       | 86.20768  | 86.49                        | 0.00          |
| 18/03/2011 | Spot Bond        | 8.8100    | 8.83                       | 86.34757  | 86.21                        | 0.00          |
| 15/03/2011 | Spot Bond        | 8.7450    | 8.80                       | 89.97956  | 89.66                        | 0.00          |
| 16/03/2011 | Spot Bond        | 8.7800    | 8.75                       | 86.48625  | 89.98                        | 0.00          |
| 16/03/2011 | Spot Bond        | 9.0200    | 9.00                       | 72.51572  | 75.75                        | 0.00          |
| 15/03/2011 | Spot Bond        | 8.9950    | 9.05                       | 75.75220  | 75.31                        | 0.00          |
| 17/03/2011 | Spot Bond        | 9.0700    | 9.02                       | 72.15266  | 72.52                        | 0.00          |
| 18/03/2011 | Spot Bond        | 9.0550    | 9.07                       | 72.28410  | 72.15                        | 0.00          |
| 14/03/2011 | Spot Bond        | 9.0500    | 9.08                       | 75.31349  | 75.11                        | 0.00          |
| 14/03/2011 | Spot Bond        | 2.6800    | 2.68                       | 100.11084 | 100.10                       | 0.00          |
| 18/03/2011 | Spot Bond        | 2.7500    | 2.75                       | 97.92255  | 97.92                        | 0.00          |
| 17/03/2011 | Spot Bond        | 2.7500    | 2.68                       | 97.91520  | 98.85                        | 0.00          |
| 15/03/2011 | Spot Bond        | 2.6800    | 2.68                       | 100.11817 | 100.11                       | 0.00          |
| 16/03/2011 | Spot Bond        | 2.6800    | 2.68                       | 98.84831  | 100.12                       | 0.00          |
| 14/03/2011 | Spot Bond        | 2.1300    | 2.15                       | 102.34286 | 102.23                       | 0.00          |
| 18/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.38479 | 102.38                       | 0.00          |
| 17/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.37881 | 102.37                       | 0.00          |
| 15/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.34885 | 102.34                       | 0.00          |
| 16/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.37282 | 102.35                       | 0.00          |
| 14/03/2011 | Spot Bond        | 2.6700    | 2.64                       | 101.09096 | 101.37                       | 0.00          |
| 18/03/2011 | Spot Bond        | 2.7000    | 2.68                       | 100.86093 | 101.04                       | 0.00          |
| 17/03/2011 | Spot Bond        | 2.6800    | 2.67                       | 101.04133 | 101.13                       | 0.00          |
| 15/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 101.09837 | 101.09                       | 0.00          |
| 16/03/2011 | Spot Bond        | 2.6700    | 2.67                       | 101.12800 | 101.10                       | 0.00          |
| 16/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.52714  | 8.00                         | 0.00          |
| 15/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.44999  | 8.00                         | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 17/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.54644  | 8.00                         | 0.00          |
| 18/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.56574  | 8.00                         | 0.00          |
| 14/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.43071  | 8.00                         | 0.00          |
| 24/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.77086  | 83.34                        | 0.00          |
| 23/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.71436  | 83.34                        | 0.00          |
| 25/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.82742  | 83.34                        | 0.00          |
| 22/03/2011 | Spot Bond        | 15.6790   | 15.68                      | 98.54523  | 83.34                        | 0.00          |
| 22/03/2011 | Spot Bond        | 5.9300    | 5.93                       | 103.81816 | 103.80                       | 0.00          |
| 25/03/2011 | Spot Bond        | 5.7950    | 5.80                       | 103.95820 | 103.94                       | 0.00          |
| 24/03/2011 | Spot Bond        | 5.8000    | 5.84                       | 103.93995 | 103.91                       | 0.00          |
| 23/03/2011 | Spot Bond        | 5.8400    | 5.93                       | 103.90649 | 103.82                       | 0.00          |
| 23/03/2011 | Spot Bond        | 7.7900    | 7.83                       | 121.65780 | 121.41                       | 0.00          |
| 24/03/2011 | Spot Bond        | 7.7500    | 7.79                       | 121.85083 | 121.66                       | 0.00          |
| 25/03/2011 | Spot Bond        | 7.7450    | 7.75                       | 121.89698 | 121.85                       | 0.00          |
| 22/03/2011 | Spot Bond        | 7.8300    | 7.88                       | 121.41419 | 121.18                       | 0.00          |
| 22/03/2011 | Spot Bond        | 8.9300    | 8.97                       | 115.82002 | 115.47                       | 0.00          |
| 25/03/2011 | Spot Bond        | 8.9000    | 8.89                       | 116.23463 | 116.30                       | 0.00          |
| 23/03/2011 | Spot Bond        | 8.9100    | 8.93                       | 116.08705 | 115.82                       | 0.00          |
| 24/03/2011 | Spot Bond        | 8.8900    | 8.91                       | 116.29890 | 116.09                       | 0.00          |
| 24/03/2011 | Spot Bond        | 207.2525  | 207.23                     | 8.58940   | 8.56                         | 0.00          |
| 23/03/2011 | Spot Bond        | 207.2332  | 207.08                     | 8.55723   | 8.47                         | 0.00          |
| 25/03/2011 | Spot Bond        | 207.2718  | 207.25                     | 8.62170   | 8.59                         | 0.00          |
| 22/03/2011 | Spot Bond        | 207.0759  | 207.06                     | 8.46825   | 8.44                         | 0.00          |
| 22/03/2011 | Spot Bond        | 229.6608  | 229.63                     | 3.77002   | 3.75                         | 0.00          |
| 25/03/2011 | Spot Bond        | 229.4811  | 229.67                     | 3.85207   | 3.83                         | 0.00          |
| 23/03/2011 | Spot Bond        | 229.6404  | 229.66                     | 3.81807   | 3.77                         | 0.00          |
| 24/03/2011 | Spot Bond        | 229.6701  | 229.64                     | 3.83381   | 3.82                         | 0.00          |
| 23/03/2011 | Spot Bond        | 7.3600    | 7.38                       | 106.77869 | 106.65                       | 0.00          |
| 24/03/2011 | Spot Bond        | 7.3250    | 7.36                       | 106.91553 | 106.78                       | 0.00          |
| 25/03/2011 | Spot Bond        | 7.3300    | 7.33                       | 106.92014 | 106.92                       | 0.00          |
| 22/03/2011 | Spot Bond        | 7.3800    | 7.45                       | 106.64892 | 106.41                       | 0.00          |
| 23/03/2011 | Spot Bond        | 2.6500    | 2.63                       | 114.62816 | 114.97                       | 0.00          |
| 24/03/2011 | Spot Bond        | 2.6500    | 2.65                       | 114.63645 | 114.63                       | 0.00          |
| 25/03/2011 | Spot Bond        | 2.6500    | 2.65                       | 114.64474 | 114.64                       | 0.00          |
| 22/03/2011 | Spot Bond        | 2.6300    | 2.63                       | 114.97171 | 114.96                       | 0.00          |
| 22/03/2011 | Spot Bond        | 8.4500    | 8.50                       | 99.23817  | 98.97                        | 0.00          |
| 25/03/2011 | Spot Bond        | 8.3700    | 8.38                       | 99.74048  | 99.69                        | 0.00          |



| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 23/03/2011 | Spot Bond        | 8.4100    | 8.45                       | 99.50036  | 99.24                        | 0.00          |
| 24/03/2011 | Spot Bond        | 8.3750    | 8.41                       | 99.69378  | 99.50                        | 0.00          |
| 23/03/2011 | Spot Bond        | 8.5950    | 8.63                       | 98.79929  | 98.54                        | 0.00          |
| 24/03/2011 | Spot Bond        | 8.5600    | 8.60                       | 99.01310  | 98.80                        | 0.00          |
| 25/03/2011 | Spot Bond        | 8.5550    | 8.56                       | 99.06321  | 99.01                        | 0.00          |
| 22/03/2011 | Spot Bond        | 8.6300    | 8.68                       | 98.54011  | 98.25                        | 0.00          |
| 22/03/2011 | Spot Bond        | 7.0500    | 7.10                       | 102.54327 | 102.40                       | 0.00          |
| 25/03/2011 | Spot Bond        | 7.0050    | 7.00                       | 102.75481 | 102.75                       | 0.00          |
| 23/03/2011 | Spot Bond        | 7.0300    | 7.05                       | 102.65261 | 102.54                       | 0.00          |
| 24/03/2011 | Spot Bond        | 7.0000    | 7.03                       | 102.74788 | 102.65                       | 0.00          |
| 23/03/2011 | Spot Bond        | 8.6400    | 8.71                       | 92.97741  | 92.51                        | 0.00          |
| 24/03/2011 | Spot Bond        | 8.6100    | 8.64                       | 93.17168  | 92.98                        | 0.00          |
| 25/03/2011 | Spot Bond        | 8.6050    | 8.61                       | 93.22217  | 93.17                        | 0.00          |
| 22/03/2011 | Spot Bond        | 8.7100    | 8.77                       | 92.51095  | 92.15                        | 0.00          |
| 22/03/2011 | Spot Bond        | 8.7600    | 8.81                       | 86.66745  | 86.35                        | 0.00          |
| 25/03/2011 | Spot Bond        | 8.6650    | 8.66                       | 87.34179  | 87.35                        | 0.00          |
| 23/03/2011 | Spot Bond        | 8.7000    | 8.76                       | 87.08965  | 86.67                        | 0.00          |
| 24/03/2011 | Spot Bond        | 8.6600    | 8.70                       | 87.35168  | 87.09                        | 0.00          |
| 24/03/2011 | Spot Bond        | 8.9850    | 9.00                       | 72.90723  | 72.77                        | 0.00          |
| 23/03/2011 | Spot Bond        | 9.0000    | 9.03                       | 72.77442  | 72.52                        | 0.00          |
| 25/03/2011 | Spot Bond        | 8.9900    | 8.99                       | 72.88641  | 72.91                        | 0.00          |
| 22/03/2011 | Spot Bond        | 9.0260    | 9.06                       | 72.52262  | 72.28                        | 0.00          |
| 22/03/2011 | Spot Bond        | 2.7500    | 2.75                       | 97.92989  | 97.92                        | 0.00          |
| 25/03/2011 | Spot Bond        | 2.7000    | 2.70                       | 98.63666  | 98.63                        | 0.00          |
| 23/03/2011 | Spot Bond        | 2.7000    | 2.75                       | 98.62212  | 97.93                        | 0.00          |
| 24/03/2011 | Spot Bond        | 2.7000    | 2.70                       | 98.62938  | 98.62                        | 0.00          |
| 22/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.39079 | 102.38                       | 0.00          |
| 25/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.42076 | 102.41                       | 0.00          |
| 23/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.40877 | 102.39                       | 0.00          |
| 24/03/2011 | Spot Bond        | 2.1300    | 2.13                       | 102.41476 | 102.41                       | 0.00          |
| 22/03/2011 | Spot Bond        | 2.7000    | 2.70                       | 100.86841 | 100.86                       | 0.00          |
| 25/03/2011 | Spot Bond        | 2.6900    | 2.69                       | 100.99952 | 100.99                       | 0.00          |
| 24/03/2011 | Spot Bond        | 2.6900    | 2.69                       | 100.99206 | 100.98                       | 0.00          |
| 23/03/2011 | Spot Bond        | 2.6900    | 2.70                       | 100.98461 | 100.87                       | 0.00          |
| 24/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.66231  | 8.00                         | 0.00          |
| 23/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.64300  | 8.00                         | 0.00          |
| 25/03/2011 | Spot Bond        | 8.0000    | 8.00                       | 90.68164  | 8.00                         | 0.00          |

| Date                | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 22/03/2011          | Spot Bond        | 8.0000    | 8.00                       | 90.58505  | 8.00                         | 0.00          |
| 28/03/2011          | Spot Bond        | 15.6790   | 15.68                      | 98.88406  | 83.34                        | 0.00          |
| 28/03/2011          | Spot Bond        | 5.8000    | 5.80                       | 103.97219 | 103.96                       | 0.00          |
| 28/03/2011          | Spot Bond        | 7.7500    | 7.75                       | 121.90119 | 121.90                       | 0.00          |
| 28/03/2011          | Spot Bond        | 8.9200    | 8.90                       | 116.07865 | 116.23                       | 0.00          |
| 28/03/2011          | Spot Bond        | 207.2911  | 207.27                     | 8.65412   | 8.62                         | 0.00          |
| 28/03/2011          | Spot Bond        | 229.5109  | 229.48                     | 3.86795   | 3.85                         | 0.00          |
| 28/03/2011          | Spot Bond        | 7.3350    | 7.33                       | 106.92478 | 106.92                       | 0.00          |
| 28/03/2011          | Spot Bond        | 2.6500    | 2.65                       | 114.65303 | 114.64                       | 0.00          |
| 28/03/2011          | Spot Bond        | 8.3800    | 8.37                       | 99.71378  | 99.74                        | 0.00          |
| 28/03/2011          | Spot Bond        | 8.5600    | 8.56                       | 99.05870  | 99.06                        | 0.00          |
| 28/03/2011          | Spot Bond        | 7.0100    | 7.01                       | 102.76176 | 102.75                       | 0.00          |
| 28/03/2011          | Spot Bond        | 8.6100    | 8.61                       | 93.21509  | 93.22                        | 0.00          |
| 28/03/2011          | Spot Bond        | 8.6600    | 8.67                       | 87.39239  | 87.34                        | 0.00          |
| 28/03/2011          | Spot Bond        | 9.0100    | 8.99                       | 72.75059  | 72.89                        | 0.00          |
| 28/03/2011          | Spot Bond        | 2.7000    | 2.70                       | 98.64392  | 98.64                        | 0.00          |
| 28/03/2011          | Spot Bond        | 2.1800    | 2.13                       | 102.15096 | 102.42                       | 0.00          |
| 28/03/2011          | Spot Bond        | 2.6900    | 2.69                       | 101.00697 | 101.00                       | 0.00          |
| 28/03/2011          | Spot Bond        | 8.0000    | 8.00                       | 90.70097  | 8.00                         | 0.00          |
| <b>Grand Total:</b> |                  |           |                            |           |                              | <b>0.00</b>   |