



j-Bonds Monthly Statistics Report

For January 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2010	Spot Bond	15.6790	15.68	79.95713	77.34	0.00
08/01/2010	Spot Bond	15.6790	15.68	79.87104	77.34	0.00
07/01/2010	Spot Bond	15.6790	15.68	79.99055	77.34	0.00
05/01/2010	Spot Bond	15.6790	15.68	79.85694	77.34	0.00
04/01/2010	Spot Bond	15.6790	15.68	79.82357	77.34	0.00
06/01/2010	Spot Bond	7.3600	7.38	108.17817	106.98	0.00
05/01/2010	Spot Bond	7.3600	7.38	108.11339	106.98	0.00
08/01/2010	Spot Bond	7.3600	7.38	108.22137	106.98	0.00
07/01/2010	Spot Bond	7.3600	7.38	108.19976	106.98	0.00
04/01/2010	Spot Bond	7.3600	7.38	108.09180	106.98	0.00
06/01/2010	Spot Bond	7.6500	7.61	112.81943	112.82	0.00
05/01/2010	Spot Bond	7.6050	7.59	112.82132	112.82	0.00
08/01/2010	Spot Bond	7.7200	7.70	112.75520	112.76	0.00
07/01/2010	Spot Bond	7.7000	7.65	112.76337	112.82	0.00
04/01/2010	Spot Bond	7.5900	7.57	112.82213	112.84	0.00
06/01/2010	Spot Bond	8.4950	8.45	126.53791	126.68	0.00
05/01/2010	Spot Bond	8.4500	8.43	126.67818	126.75	0.00
08/01/2010	Spot Bond	8.5700	8.55	126.21897	126.29	0.00
07/01/2010	Spot Bond	8.5500	8.50	126.29017	126.54	0.00
04/01/2010	Spot Bond	8.4300	8.41	126.75055	126.82	0.00
06/01/2010	Spot Bond	9.1500	9.08	112.10749	112.68	0.00
05/01/2010	Spot Bond	9.0800	9.06	112.67627	112.84	0.00
08/01/2010	Spot Bond	9.2550	9.22	111.19647	111.49	0.00
07/01/2010	Spot Bond	9.2200	9.15	111.48950	112.11	0.00
04/01/2010	Spot Bond	9.0600	9.04	112.83597	113.00	0.00
06/01/2010	Spot Bond	8.5700	8.53	101.20852	101.32	0.00
05/01/2010	Spot Bond	8.5250	8.51	101.31808	101.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2010	Spot Bond	8.6500	8.63	100.93771	101.01	0.00
07/01/2010	Spot Bond	8.6250	8.57	101.01336	101.21	0.00
04/01/2010	Spot Bond	8.5050	8.48	101.37479	101.45	0.00
06/01/2010	Spot Bond	9.1550	9.11	97.75629	97.92	0.00
05/01/2010	Spot Bond	9.1100	9.09	97.92097	98.00	0.00
08/01/2010	Spot Bond	9.2400	9.21	97.35925	97.49	0.00
07/01/2010	Spot Bond	9.2100	9.16	97.49190	97.76	0.00
04/01/2010	Spot Bond	9.0900	9.07	98.00255	98.08	0.00
06/01/2010	Spot Bond	9.1500	9.10	93.53113	93.75	0.00
05/01/2010	Spot Bond	9.1000	9.08	93.75023	93.84	0.00
08/01/2010	Spot Bond	9.2400	9.21	93.06204	93.24	0.00
07/01/2010	Spot Bond	9.2050	9.15	93.23885	93.53	0.00
04/01/2010	Spot Bond	9.0800	9.06	93.84286	93.94	0.00
06/01/2010	Spot Bond	8.6200	8.58	96.18919	96.27	0.00
05/01/2010	Spot Bond	8.5750	8.56	96.26985	96.31	0.00
08/01/2010	Spot Bond	8.6950	8.68	95.98987	96.03	0.00
07/01/2010	Spot Bond	8.6750	8.62	96.03256	96.19	0.00
04/01/2010	Spot Bond	8.5550	8.54	96.31327	96.36	0.00
06/01/2010	Spot Bond	9.2500	9.19	87.04622	87.34	0.00
05/01/2010	Spot Bond	9.1900	9.17	87.33614	87.43	0.00
08/01/2010	Spot Bond	9.3400	9.31	86.56179	86.72	0.00
07/01/2010	Spot Bond	9.3100	9.25	86.71562	87.05	0.00
04/01/2010	Spot Bond	9.1700	9.15	87.43327	87.53	0.00
06/01/2010	Spot Bond	9.2400	9.19	84.72662	85.00	0.00
05/01/2010	Spot Bond	9.1850	9.16	84.99937	85.13	0.00
08/01/2010	Spot Bond	9.3300	9.30	84.22340	84.38	0.00
07/01/2010	Spot Bond	9.3000	9.24	84.38356	84.73	0.00
04/01/2010	Spot Bond	9.1600	9.14	85.13164	85.23	0.00
06/01/2010	Spot Bond	8.9100	8.82	74.93486	75.63	0.00
05/01/2010	Spot Bond	8.8150	8.80	75.63176	75.77	0.00
08/01/2010	Spot Bond	9.0300	8.99	74.04033	74.33	0.00
07/01/2010	Spot Bond	8.9900	8.91	74.33033	74.93	0.00
04/01/2010	Spot Bond	8.7950	8.77	75.77350	75.96	0.00
15/01/2010	Spot Bond	15.6790	15.68	80.10504	77.34	0.00
14/01/2010	Spot Bond	15.6790	15.68	80.07157	77.34	0.00
13/01/2010	Spot Bond	15.6790	15.68	80.03811	77.34	0.00
12/01/2010	Spot Bond	15.6790	15.68	79.93783	77.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2010	Spot Bond	15.6790	15.68	79.90443	77.34	0.00
15/01/2010	Spot Bond	7.3600	7.38	108.37273	106.98	0.00
14/01/2010	Spot Bond	7.3600	7.38	108.35110	106.98	0.00
13/01/2010	Spot Bond	7.3600	7.38	108.32946	106.98	0.00
12/01/2010	Spot Bond	7.3600	7.38	108.26459	106.98	0.00
11/01/2010	Spot Bond	7.3600	7.38	108.24298	106.98	0.00
15/01/2010	Spot Bond	7.7200	7.79	112.92047	112.79	0.00
14/01/2010	Spot Bond	7.7850	7.76	112.79494	112.81	0.00
13/01/2010	Spot Bond	7.7600	7.75	112.81039	112.76	0.00
12/01/2010	Spot Bond	7.7450	7.76	112.76291	112.72	0.00
11/01/2010	Spot Bond	7.7600	7.72	112.71553	112.76	0.00
15/01/2010	Spot Bond	8.5700	8.63	126.42394	126.09	0.00
14/01/2010	Spot Bond	8.6300	8.61	126.09481	126.19	0.00
13/01/2010	Spot Bond	8.6050	8.59	126.19025	126.18	0.00
12/01/2010	Spot Bond	8.5900	8.61	126.17727	126.07	0.00
11/01/2010	Spot Bond	8.6050	8.57	126.07283	126.22	0.00
15/01/2010	Spot Bond	9.2750	9.35	111.20760	110.54	0.00
14/01/2010	Spot Bond	9.3450	9.31	110.54467	110.88	0.00
13/01/2010	Spot Bond	9.3050	9.28	110.87927	111.02	0.00
12/01/2010	Spot Bond	9.2800	9.30	111.02362	110.86	0.00
11/01/2010	Spot Bond	9.2950	9.26	110.85940	111.20	0.00
15/01/2010	Spot Bond	8.6500	8.71	101.10223	100.84	0.00
14/01/2010	Spot Bond	8.7100	8.69	100.84203	100.92	0.00
13/01/2010	Spot Bond	8.6850	8.67	100.91699	100.91	0.00
12/01/2010	Spot Bond	8.6700	8.69	100.90559	100.82	0.00
11/01/2010	Spot Bond	8.6850	8.65	100.82275	100.94	0.00
15/01/2010	Spot Bond	9.2400	9.30	97.52946	97.19	0.00
14/01/2010	Spot Bond	9.3000	9.28	97.19279	97.30	0.00
13/01/2010	Spot Bond	9.2750	9.26	97.29839	97.33	0.00
12/01/2010	Spot Bond	9.2550	9.28	97.32956	97.20	0.00
11/01/2010	Spot Bond	9.2750	9.24	97.20097	97.36	0.00
15/01/2010	Spot Bond	9.2500	9.31	93.16690	92.80	0.00
14/01/2010	Spot Bond	9.3100	9.29	92.80306	92.92	0.00
13/01/2010	Spot Bond	9.2850	9.27	92.92165	92.97	0.00
12/01/2010	Spot Bond	9.2650	9.28	92.96587	92.89	0.00
11/01/2010	Spot Bond	9.2750	9.24	92.88585	93.06	0.00
15/01/2010	Spot Bond	8.6850	8.75	96.17954	95.95	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2010	Spot Bond	8.7500	8.73	95.94719	96.01	0.00
13/01/2010	Spot Bond	8.7250	8.72	96.00515	95.97	0.00
12/01/2010	Spot Bond	8.7150	8.73	95.96957	95.90	0.00
11/01/2010	Spot Bond	8.7300	8.70	95.89879	95.99	0.00
15/01/2010	Spot Bond	9.3750	9.43	86.51032	86.17	0.00
14/01/2010	Spot Bond	9.4300	9.41	86.16953	86.29	0.00
13/01/2010	Spot Bond	9.4050	9.38	86.29238	86.40	0.00
12/01/2010	Spot Bond	9.3750	9.39	86.40091	86.32	0.00
11/01/2010	Spot Bond	9.3850	9.34	86.32127	86.56	0.00
15/01/2010	Spot Bond	9.3700	9.43	84.13060	83.75	0.00
14/01/2010	Spot Bond	9.4300	9.40	83.75020	83.91	0.00
13/01/2010	Spot Bond	9.4000	9.38	83.90838	83.96	0.00
12/01/2010	Spot Bond	9.3800	9.38	83.96480	83.97	0.00
11/01/2010	Spot Bond	9.3750	9.33	83.97367	84.22	0.00
15/01/2010	Spot Bond	9.1200	9.18	73.48115	73.01	0.00
14/01/2010	Spot Bond	9.1800	9.12	73.01240	73.48	0.00
13/01/2010	Spot Bond	9.1150	9.09	73.48293	73.66	0.00
12/01/2010	Spot Bond	9.0850	9.09	73.65632	73.64	0.00
11/01/2010	Spot Bond	9.0850	9.03	73.63835	74.04	0.00
20/01/2010	Spot Bond	15.6790	15.68	83.26693	77.34	0.00
18/01/2010	Spot Bond	15.6790	15.68	80.13852	77.34	0.00
22/01/2010	Spot Bond	15.6790	15.68	83.33810	77.34	0.00
21/01/2010	Spot Bond	15.6790	15.68	83.30251	77.34	0.00
19/01/2010	Spot Bond	15.6790	15.68	80.17203	77.34	0.00
22/01/2010	Spot Bond	7.3600	7.38	108.52430	106.98	0.00
20/01/2010	Spot Bond	7.3600	7.38	108.48098	106.98	0.00
19/01/2010	Spot Bond	7.3600	7.38	108.41602	106.98	0.00
21/01/2010	Spot Bond	7.3600	7.38	108.50263	106.98	0.00
18/01/2010	Spot Bond	7.3600	7.38	108.39437	106.98	0.00
22/01/2010	Spot Bond	7.7200	7.68	113.08600	113.13	0.00
20/01/2010	Spot Bond	7.7150	7.71	113.04645	112.99	0.00
19/01/2010	Spot Bond	7.7050	7.69	112.99117	112.99	0.00
21/01/2010	Spot Bond	7.6750	7.72	113.13213	113.05	0.00
18/01/2010	Spot Bond	7.6900	7.72	112.99103	112.92	0.00
22/01/2010	Spot Bond	8.5600	8.52	126.67914	126.85	0.00
20/01/2010	Spot Bond	8.5600	8.55	126.62049	126.61	0.00
19/01/2010	Spot Bond	8.5450	8.54	126.60761	126.63	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	Spot Bond	8.5200	8.56	126.84972	126.62	0.00
18/01/2010	Spot Bond	8.5350	8.57	126.62844	126.42	0.00
22/01/2010	Spot Bond	9.2450	9.21	111.67545	112.01	0.00
20/01/2010	Spot Bond	9.2800	9.26	111.30065	111.40	0.00
19/01/2010	Spot Bond	9.2600	9.24	111.39983	111.55	0.00
21/01/2010	Spot Bond	9.2050	9.28	112.01441	111.30	0.00
18/01/2010	Spot Bond	9.2400	9.28	111.55496	111.21	0.00
22/01/2010	Spot Bond	8.6400	8.60	101.30638	101.44	0.00
20/01/2010	Spot Bond	8.6400	8.63	101.25930	101.25	0.00
19/01/2010	Spot Bond	8.6250	8.62	101.24796	101.26	0.00
21/01/2010	Spot Bond	8.6000	8.64	101.44059	101.26	0.00
18/01/2010	Spot Bond	8.6150	8.65	101.26401	101.10	0.00
22/01/2010	Spot Bond	9.1900	9.16	97.96075	98.09	0.00
20/01/2010	Spot Bond	9.2100	9.20	97.80765	97.81	0.00
19/01/2010	Spot Bond	9.1950	9.20	97.81309	97.79	0.00
21/01/2010	Spot Bond	9.1600	9.21	98.09337	97.81	0.00
18/01/2010	Spot Bond	9.1950	9.24	97.78880	97.53	0.00
22/01/2010	Spot Bond	9.2100	9.18	93.55677	93.70	0.00
20/01/2010	Spot Bond	9.2300	9.22	93.39650	93.41	0.00
19/01/2010	Spot Bond	9.2150	9.22	93.41259	93.39	0.00
21/01/2010	Spot Bond	9.1800	9.23	93.70491	93.40	0.00
18/01/2010	Spot Bond	9.2150	9.25	93.38947	93.17	0.00
22/01/2010	Spot Bond	8.6850	8.65	96.33779	96.44	0.00
20/01/2010	Spot Bond	8.6800	8.66	96.30865	96.32	0.00
19/01/2010	Spot Bond	8.6550	8.65	96.32158	96.32	0.00
21/01/2010	Spot Bond	8.6450	8.68	96.44403	96.31	0.00
18/01/2010	Spot Bond	8.6500	8.69	96.31519	96.18	0.00
22/01/2010	Spot Bond	9.3550	9.32	86.77993	86.96	0.00
20/01/2010	Spot Bond	9.3700	9.35	86.64890	86.73	0.00
19/01/2010	Spot Bond	9.3450	9.34	86.72863	86.74	0.00
21/01/2010	Spot Bond	9.3200	9.37	86.96189	86.65	0.00
18/01/2010	Spot Bond	9.3400	9.38	86.73589	86.51	0.00
22/01/2010	Spot Bond	9.3550	9.33	84.36893	84.50	0.00
20/01/2010	Spot Bond	9.3700	9.35	84.23649	84.29	0.00
19/01/2010	Spot Bond	9.3500	9.34	84.29311	84.33	0.00
21/01/2010	Spot Bond	9.3300	9.37	84.49814	84.24	0.00
18/01/2010	Spot Bond	9.3400	9.37	84.33214	84.13	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	Spot Bond	9.1250	9.08	73.56954	73.89	0.00
20/01/2010	Spot Bond	9.1350	9.10	73.45809	73.67	0.00
19/01/2010	Spot Bond	9.1000	9.08	73.66846	73.80	0.00
21/01/2010	Spot Bond	9.0800	9.14	73.89236	73.46	0.00
18/01/2010	Spot Bond	9.0800	9.12	73.80228	73.48	0.00
28/01/2010	Spot Bond	15.6790	15.68	83.55199	77.34	0.00
25/01/2010	Spot Bond	15.6790	15.68	83.37372	77.34	0.00
29/01/2010	Spot Bond	15.6790	15.68	83.58769	77.34	0.00
27/01/2010	Spot Bond	15.6790	15.68	83.51631	77.34	0.00
26/01/2010	Spot Bond	15.6790	15.68	83.40934	77.34	0.00
28/01/2010	Spot Bond	7.3600	7.38	108.65439	106.98	0.00
27/01/2010	Spot Bond	7.3600	7.38	108.63270	106.98	0.00
25/01/2010	Spot Bond	7.3600	7.38	108.54598	106.98	0.00
29/01/2010	Spot Bond	7.3600	7.38	108.67608	106.98	0.00
26/01/2010	Spot Bond	7.3600	7.38	108.56764	106.98	0.00
28/01/2010	Spot Bond	7.5900	7.64	113.42741	113.33	0.00
27/01/2010	Spot Bond	7.6400	7.70	113.32720	113.16	0.00
25/01/2010	Spot Bond	7.7200	7.72	113.10967	113.09	0.00
29/01/2010	Spot Bond	7.5350	7.59	113.53509	113.43	0.00
26/01/2010	Spot Bond	7.7000	7.72	113.16418	113.11	0.00
28/01/2010	Spot Bond	8.4300	8.48	127.50449	127.23	0.00
27/01/2010	Spot Bond	8.4800	8.54	127.22507	126.84	0.00
25/01/2010	Spot Bond	8.5600	8.56	126.70848	126.68	0.00
29/01/2010	Spot Bond	8.3800	8.43	127.78436	127.50	0.00
26/01/2010	Spot Bond	8.5400	8.56	126.83759	126.71	0.00
28/01/2010	Spot Bond	9.1750	9.21	112.48450	112.13	0.00
27/01/2010	Spot Bond	9.2100	9.22	112.13478	111.96	0.00
25/01/2010	Spot Bond	9.2400	9.25	111.74891	111.68	0.00
29/01/2010	Spot Bond	9.1650	9.18	112.60447	112.48	0.00
26/01/2010	Spot Bond	9.2200	9.24	111.95983	111.75	0.00
28/01/2010	Spot Bond	8.5100	8.56	101.95994	101.74	0.00
27/01/2010	Spot Bond	8.5600	8.63	101.73912	101.41	0.00
25/01/2010	Spot Bond	8.6400	8.64	101.32992	101.31	0.00
29/01/2010	Spot Bond	8.4600	8.51	102.18106	101.96	0.00
26/01/2010	Spot Bond	8.6250	8.64	101.41251	101.33	0.00
28/01/2010	Spot Bond	9.0650	9.12	98.76172	98.47	0.00
27/01/2010	Spot Bond	9.1150	9.17	98.47479	98.11	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2010	Spot Bond	9.1900	9.19	97.98506	97.96	0.00
29/01/2010	Spot Bond	9.0100	9.07	99.07586	98.76	0.00
26/01/2010	Spot Bond	9.1700	9.19	98.11390	97.99	0.00
28/01/2010	Spot Bond	9.0900	9.14	94.38246	94.07	0.00
27/01/2010	Spot Bond	9.1400	9.19	94.07243	93.72	0.00
25/01/2010	Spot Bond	9.2100	9.21	93.57991	93.56	0.00
29/01/2010	Spot Bond	9.0400	9.09	94.69353	94.38	0.00
26/01/2010	Spot Bond	9.1900	9.21	93.71714	93.58	0.00
28/01/2010	Spot Bond	8.5600	8.61	96.87546	96.69	0.00
27/01/2010	Spot Bond	8.6100	8.67	96.69197	96.43	0.00
25/01/2010	Spot Bond	8.6900	8.69	96.34434	96.34	0.00
29/01/2010	Spot Bond	8.5100	8.56	97.05911	96.88	0.00
26/01/2010	Spot Bond	8.6700	8.69	96.43127	96.34	0.00
28/01/2010	Spot Bond	9.2350	9.29	87.61249	87.27	0.00
27/01/2010	Spot Bond	9.2900	9.34	87.26841	86.94	0.00
25/01/2010	Spot Bond	9.3550	9.36	86.80184	86.78	0.00
29/01/2010	Spot Bond	9.1900	9.24	87.89908	87.61	0.00
26/01/2010	Spot Bond	9.3350	9.36	86.94015	86.80	0.00
28/01/2010	Spot Bond	9.2400	9.30	85.19045	84.84	0.00
27/01/2010	Spot Bond	9.2950	9.34	84.83627	84.50	0.00
25/01/2010	Spot Bond	9.3550	9.36	84.39013	84.37	0.00
29/01/2010	Spot Bond	9.1900	9.24	85.51584	85.19	0.00
26/01/2010	Spot Bond	9.3400	9.36	84.50149	84.39	0.00
28/01/2010	Spot Bond	9.0750	9.12	74.05668	73.74	0.00
27/01/2010	Spot Bond	9.1150	9.12	73.73528	73.68	0.00
25/01/2010	Spot Bond	9.1250	9.13	73.58757	73.57	0.00
29/01/2010	Spot Bond	9.0700	9.08	74.11281	74.06	0.00
26/01/2010	Spot Bond	9.1150	9.13	73.68113	73.59	0.00
Grand Total:						0.00