



j-Bonds Monthly Statistics Report

For February 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2010	Spot Bond	15.6790	15.68	83.80223	77.34	0.00
03/02/2010	Spot Bond	15.6790	15.68	83.76644	77.34	0.00
05/02/2010	Spot Bond	15.6790	15.68	83.83804	77.34	0.00
02/02/2010	Spot Bond	15.6790	15.68	83.65915	77.34	0.00
01/02/2010	Spot Bond	15.6790	15.68	83.62342	77.34	0.00
04/02/2010	Spot Bond	7.3600	7.38	108.80635	106.98	0.00
02/02/2010	Spot Bond	7.3600	7.38	108.71949	106.98	0.00
05/02/2010	Spot Bond	7.3600	7.38	108.82808	106.98	0.00
03/02/2010	Spot Bond	7.3600	7.38	108.78464	106.98	0.00
01/02/2010	Spot Bond	7.3600	7.38	108.69779	106.98	0.00
04/02/2010	Spot Bond	7.4900	7.48	113.74270	113.73	0.00
02/02/2010	Spot Bond	7.4150	7.45	113.76517	113.69	0.00
05/02/2010	Spot Bond	7.5350	7.49	113.69759	113.74	0.00
03/02/2010	Spot Bond	7.4800	7.42	113.73483	113.77	0.00
01/02/2010	Spot Bond	7.4500	7.54	113.68858	113.54	0.00
04/02/2010	Spot Bond	8.3400	8.36	128.15891	128.03	1,000,000.00
02/02/2010	Spot Bond	8.3050	8.34	128.21941	128.01	0.00
05/02/2010	Spot Bond	8.3650	8.34	128.06249	128.16	1,000,000.00
03/02/2010	Spot Bond	8.3600	8.31	128.02960	128.22	0.00
01/02/2010	Spot Bond	8.3400	8.38	128.01435	127.78	0.00
04/02/2010	Spot Bond	9.1300	9.17	113.09455	112.74	0.00
02/02/2010	Spot Bond	9.1000	9.13	113.26225	112.96	0.00
05/02/2010	Spot Bond	9.1150	9.13	113.26140	113.09	0.00
03/02/2010	Spot Bond	9.1650	9.10	112.74317	113.26	0.00
01/02/2010	Spot Bond	9.1300	9.17	112.95594	112.60	0.00
04/02/2010	Spot Bond	8.4100	8.43	102.51844	102.42	0.00
02/02/2010	Spot Bond	8.3750	8.41	102.56461	102.40	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2010	Spot Bond	8.4350	8.41	102.44277	102.52	0.00
03/02/2010	Spot Bond	8.4300	8.38	102.41606	102.56	0.00
01/02/2010	Spot Bond	8.4100	8.46	102.40250	102.18	0.00
04/02/2010	Spot Bond	8.9700	8.99	99.43193	99.30	0.00
02/02/2010	Spot Bond	8.9350	8.97	99.52108	99.31	0.00
05/02/2010	Spot Bond	8.9900	8.97	99.35037	99.43	0.00
03/02/2010	Spot Bond	8.9900	8.94	99.30211	99.52	0.00
01/02/2010	Spot Bond	8.9700	9.01	99.31149	99.08	0.00
04/02/2010	Spot Bond	9.0000	9.02	95.06263	94.92	0.00
02/02/2010	Spot Bond	8.9650	9.00	95.17358	94.95	0.00
05/02/2010	Spot Bond	9.0250	9.00	94.94120	95.06	0.00
03/02/2010	Spot Bond	9.0200	8.97	94.92403	95.17	0.00
01/02/2010	Spot Bond	9.0000	9.04	94.94774	94.69	0.00
04/02/2010	Spot Bond	8.4650	8.48	97.33815	97.27	0.00
02/02/2010	Spot Bond	8.4150	8.45	97.41067	97.28	0.00
05/02/2010	Spot Bond	8.4900	8.47	97.27997	97.34	0.00
03/02/2010	Spot Bond	8.4800	8.42	97.26750	97.41	0.00
01/02/2010	Spot Bond	8.4500	8.51	97.27524	97.06	0.00
04/02/2010	Spot Bond	9.1450	9.17	88.29564	88.13	0.00
02/02/2010	Spot Bond	9.1100	9.15	88.41582	88.16	0.00
05/02/2010	Spot Bond	9.1700	9.15	88.16981	88.30	0.00
03/02/2010	Spot Bond	9.1700	9.11	88.12614	88.42	0.00
01/02/2010	Spot Bond	9.1500	9.19	88.15707	87.90	0.00
04/02/2010	Spot Bond	9.1400	9.16	85.94809	85.80	0.00
02/02/2010	Spot Bond	9.1050	9.15	86.07854	85.78	0.00
05/02/2010	Spot Bond	9.1550	9.14	85.87740	85.95	0.00
03/02/2010	Spot Bond	9.1600	9.11	85.80459	86.08	0.00
01/02/2010	Spot Bond	9.1500	9.19	85.78138	85.52	0.00
04/02/2010	Spot Bond	9.0000	9.06	74.75767	74.32	0.00
02/02/2010	Spot Bond	8.9900	9.03	74.76256	74.47	0.00
05/02/2010	Spot Bond	8.9650	9.00	75.04644	74.76	0.00
03/02/2010	Spot Bond	9.0550	8.99	74.31756	74.76	0.00
01/02/2010	Spot Bond	9.0250	9.07	74.47498	74.11	0.00
12/02/2010	Spot Bond	15.6790	15.68	84.08913	77.34	0.00
11/02/2010	Spot Bond	15.6790	15.68	84.05321	77.34	0.00
10/02/2010	Spot Bond	15.6790	15.68	84.01731	77.34	0.00
09/02/2010	Spot Bond	15.6790	15.68	83.90970	77.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2010	Spot Bond	15.6790	15.68	83.87386	77.34	0.00
12/02/2010	Spot Bond	7.3600	7.38	108.98029	106.98	0.00
11/02/2010	Spot Bond	7.3600	7.38	108.95854	106.98	0.00
10/02/2010	Spot Bond	7.3600	7.38	108.93678	106.98	0.00
09/02/2010	Spot Bond	7.3600	7.38	108.87155	106.98	0.00
08/02/2010	Spot Bond	7.3600	7.38	108.84982	106.98	0.00
12/02/2010	Spot Bond	7.5000	7.53	113.91271	113.85	0.00
11/02/2010	Spot Bond	7.5250	7.53	113.85206	113.83	0.00
10/02/2010	Spot Bond	7.5250	7.52	113.82882	113.77	0.00
09/02/2010	Spot Bond	7.5200	7.53	113.76671	113.73	0.00
08/02/2010	Spot Bond	7.5300	7.54	113.72839	113.70	0.00
12/02/2010	Spot Bond	8.3400	8.37	128.39054	128.24	0.00
11/02/2010	Spot Bond	8.3650	8.37	128.23655	128.18	0.00
10/02/2010	Spot Bond	8.3700	8.36	128.18253	128.15	0.00
09/02/2010	Spot Bond	8.3600	8.36	128.14552	128.12	1,000,000.00
08/02/2010	Spot Bond	8.3600	8.37	128.11653	128.06	1,000,000.00
12/02/2010	Spot Bond	9.1200	9.14	113.40934	113.24	0.00
11/02/2010	Spot Bond	9.1350	9.14	113.24259	113.17	0.00
10/02/2010	Spot Bond	9.1400	9.10	113.16854	113.46	0.00
09/02/2010	Spot Bond	9.1000	9.11	113.45625	113.38	0.00
08/02/2010	Spot Bond	9.1050	9.12	113.38203	113.26	0.00
12/02/2010	Spot Bond	8.3950	8.43	102.76341	102.62	0.00
11/02/2010	Spot Bond	8.4250	8.44	102.62181	102.56	0.00
10/02/2010	Spot Bond	8.4350	8.43	102.55910	102.53	0.00
09/02/2010	Spot Bond	8.4250	8.43	102.52879	102.49	0.00
08/02/2010	Spot Bond	8.4300	8.44	102.48579	102.44	0.00
12/02/2010	Spot Bond	8.9750	9.00	99.59854	99.44	0.00
11/02/2010	Spot Bond	9.0000	9.01	99.44257	99.39	0.00
10/02/2010	Spot Bond	9.0050	8.98	99.39205	99.45	0.00
09/02/2010	Spot Bond	8.9800	8.98	99.45143	99.43	0.00
08/02/2010	Spot Bond	8.9800	8.99	99.42731	99.35	0.00
12/02/2010	Spot Bond	8.9900	9.02	95.30451	95.14	0.00
11/02/2010	Spot Bond	9.0150	9.02	95.13712	95.09	0.00
10/02/2010	Spot Bond	9.0200	9.01	95.08523	95.07	0.00
09/02/2010	Spot Bond	9.0100	9.01	95.07384	95.05	0.00
08/02/2010	Spot Bond	9.0100	9.03	95.05084	94.94	0.00
12/02/2010	Spot Bond	8.4200	8.45	97.66113	97.54	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2010	Spot Bond	8.4500	8.46	97.54248	97.49	0.00
10/02/2010	Spot Bond	8.4600	8.46	97.48806	97.42	0.00
09/02/2010	Spot Bond	8.4600	8.48	97.42113	97.33	0.00
08/02/2010	Spot Bond	8.4800	8.49	97.33447	97.28	0.00
12/02/2010	Spot Bond	9.1400	9.17	88.49983	88.33	0.00
11/02/2010	Spot Bond	9.1650	9.17	88.33041	88.28	0.00
10/02/2010	Spot Bond	9.1700	9.16	88.27906	88.30	0.00
09/02/2010	Spot Bond	9.1550	9.16	88.30201	88.25	0.00
08/02/2010	Spot Bond	9.1600	9.17	88.25066	88.17	0.00
12/02/2010	Spot Bond	9.1300	9.16	86.17829	86.00	0.00
11/02/2010	Spot Bond	9.1550	9.16	86.00421	85.95	0.00
10/02/2010	Spot Bond	9.1600	9.15	85.95250	85.98	0.00
09/02/2010	Spot Bond	9.1450	9.15	85.98081	85.96	0.00
08/02/2010	Spot Bond	9.1450	9.16	85.95969	85.88	0.00
12/02/2010	Spot Bond	8.9400	8.98	75.36746	75.04	0.00
11/02/2010	Spot Bond	8.9800	8.98	75.03880	75.02	0.00
10/02/2010	Spot Bond	8.9800	8.95	75.02069	75.20	0.00
09/02/2010	Spot Bond	8.9500	8.96	75.19912	75.14	0.00
08/02/2010	Spot Bond	8.9550	8.97	75.14216	75.05	0.00
19/02/2010	Spot Bond	15.6790	15.68	84.34097	77.34	0.00
17/02/2010	Spot Bond	15.6790	15.68	84.26893	77.34	0.00
16/02/2010	Spot Bond	15.6790	15.68	84.16100	77.34	0.00
15/02/2010	Spot Bond	15.6790	15.68	84.12506	77.34	0.00
18/02/2010	Spot Bond	15.6790	15.68	84.30495	77.34	0.00
18/02/2010	Spot Bond	7.3600	7.38	102.61741	106.98	0.00
17/02/2010	Spot Bond	7.3600	7.38	102.59692	106.98	0.00
16/02/2010	Spot Bond	7.3600	7.38	102.53549	106.98	0.00
15/02/2010	Spot Bond	7.3600	7.38	102.51502	106.98	0.00
19/02/2010	Spot Bond	7.3600	7.38	102.63790	106.98	0.00
18/02/2010	Spot Bond	7.4300	7.42	107.66209	107.66	0.00
17/02/2010	Spot Bond	7.4200	7.48	107.65524	107.51	0.00
16/02/2010	Spot Bond	7.4750	7.51	107.50821	107.43	0.00
15/02/2010	Spot Bond	7.5100	7.50	107.43417	113.91	0.00
19/02/2010	Spot Bond	7.4000	7.43	107.72817	107.66	0.00
18/02/2010	Spot Bond	8.2800	8.26	128.86424	128.96	0.00
17/02/2010	Spot Bond	8.2550	8.32	128.96059	128.55	0.00
16/02/2010	Spot Bond	8.3200	8.35	128.54849	128.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2010	Spot Bond	8.3500	8.34	128.36954	128.39	0.00
19/02/2010	Spot Bond	8.2500	8.28	129.04328	128.86	0.00
18/02/2010	Spot Bond	9.1500	9.06	113.29865	114.11	0.00
17/02/2010	Spot Bond	9.0600	9.09	114.10658	113.79	0.00
16/02/2010	Spot Bond	9.0850	9.14	113.79012	113.30	0.00
15/02/2010	Spot Bond	9.1350	9.12	113.29818	113.41	0.00
19/02/2010	Spot Bond	9.1100	9.15	113.69674	113.30	0.00
18/02/2010	Spot Bond	8.3100	8.30	103.23810	103.25	0.00
17/02/2010	Spot Bond	8.3000	8.38	103.25455	102.87	0.00
16/02/2010	Spot Bond	8.3800	8.41	102.86904	102.73	0.00
15/02/2010	Spot Bond	8.4100	8.40	102.72746	102.76	0.00
19/02/2010	Spot Bond	8.2750	8.31	103.39958	103.24	0.00
18/02/2010	Spot Bond	8.8900	8.88	100.19267	100.22	0.00
17/02/2010	Spot Bond	8.8800	8.95	100.22163	99.81	0.00
16/02/2010	Spot Bond	8.9450	8.99	99.80523	99.57	0.00
15/02/2010	Spot Bond	8.9850	8.98	99.56998	99.60	0.00
19/02/2010	Spot Bond	8.8400	8.89	100.48209	100.19	0.00
18/02/2010	Spot Bond	8.9100	8.90	95.90606	95.97	0.00
17/02/2010	Spot Bond	8.8950	8.97	95.97030	95.50	0.00
16/02/2010	Spot Bond	8.9650	9.01	95.49515	95.24	0.00
15/02/2010	Spot Bond	9.0050	8.99	95.24091	95.30	0.00
19/02/2010	Spot Bond	8.8600	8.91	96.22003	95.91	0.00
18/02/2010	Spot Bond	8.3300	8.32	98.08346	98.09	0.00
17/02/2010	Spot Bond	8.3200	8.40	98.09352	97.79	0.00
16/02/2010	Spot Bond	8.3950	8.43	97.78593	97.67	0.00
15/02/2010	Spot Bond	8.4250	8.42	97.66733	97.66	0.00
19/02/2010	Spot Bond	8.2900	8.33	98.23417	98.08	0.00
18/02/2010	Spot Bond	9.1100	9.05	88.80835	89.14	0.00
17/02/2010	Spot Bond	9.0500	9.09	89.14259	88.84	0.00
16/02/2010	Spot Bond	9.0900	9.15	88.83952	88.49	0.00
15/02/2010	Spot Bond	9.1450	9.14	88.49214	88.50	0.00
19/02/2010	Spot Bond	9.0650	9.11	89.09702	88.81	0.00
18/02/2010	Spot Bond	9.1200	9.07	86.36643	86.68	0.00
17/02/2010	Spot Bond	9.0650	9.10	86.68314	86.40	0.00
16/02/2010	Spot Bond	9.1000	9.14	86.40453	86.14	0.00
15/02/2010	Spot Bond	9.1400	9.13	86.13821	86.18	0.00
19/02/2010	Spot Bond	9.0700	9.12	86.69458	86.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2010	Spot Bond	9.1400	9.02	73.94510	74.88	0.00
17/02/2010	Spot Bond	9.0150	8.89	74.87761	75.79	0.00
16/02/2010	Spot Bond	8.8900	8.96	75.79494	75.27	0.00
15/02/2010	Spot Bond	8.9550	8.94	75.26886	75.37	0.00
19/02/2010	Spot Bond	9.1000	9.14	74.26521	73.95	0.00
24/02/2010	Spot Bond	15.6790	15.68	84.52131	77.34	0.00
23/02/2010	Spot Bond	15.6790	15.68	84.41306	77.34	0.00
22/02/2010	Spot Bond	15.6790	15.68	84.37701	77.34	0.00
25/02/2010	Spot Bond	15.6790	15.68	84.55744	77.34	0.00
24/02/2010	Spot Bond	7.3600	7.38	109.20910	106.98	0.00
23/02/2010	Spot Bond	7.3600	7.38	102.67890	106.98	0.00
22/02/2010	Spot Bond	7.3600	7.38	102.65840	106.98	0.00
25/02/2010	Spot Bond	7.3600	7.38	102.72989	106.98	0.00
24/02/2010	Spot Bond	7.4100	7.48	107.82133	107.65	0.00
23/02/2010	Spot Bond	7.4800	7.41	107.65352	107.74	0.00
22/02/2010	Spot Bond	7.4100	7.40	107.73503	107.73	0.00
25/02/2010	Spot Bond	7.3800	7.41	107.88660	107.82	0.00
24/02/2010	Spot Bond	8.2600	8.33	129.13749	128.73	0.00
23/02/2010	Spot Bond	8.3250	8.26	128.72635	129.02	0.00
22/02/2010	Spot Bond	8.2600	8.25	129.02205	129.04	0.00
25/02/2010	Spot Bond	8.2300	8.26	129.31626	129.14	0.00
24/02/2010	Spot Bond	9.1000	9.15	113.92877	113.38	0.00
23/02/2010	Spot Bond	9.1500	9.12	113.38223	113.63	0.00
22/02/2010	Spot Bond	9.1200	9.11	113.63184	113.70	0.00
25/02/2010	Spot Bond	9.0700	9.10	114.23574	113.93	0.00
24/02/2010	Spot Bond	8.2750	8.35	103.51481	103.15	0.00
23/02/2010	Spot Bond	8.3500	8.28	103.14966	103.40	0.00
22/02/2010	Spot Bond	8.2800	8.28	103.40284	103.40	0.00
25/02/2010	Spot Bond	8.2500	8.28	103.63659	103.51	0.00
24/02/2010	Spot Bond	8.8400	8.92	100.60222	100.13	0.00
23/02/2010	Spot Bond	8.9150	8.85	100.13266	100.45	0.00
22/02/2010	Spot Bond	8.8500	8.84	100.45298	100.48	0.00
25/02/2010	Spot Bond	8.8000	8.84	100.83887	100.60	0.00
24/02/2010	Spot Bond	8.8650	8.93	96.30556	95.86	0.00
23/02/2010	Spot Bond	8.9300	8.87	95.85895	96.18	0.00
22/02/2010	Spot Bond	8.8700	8.86	96.18467	96.22	0.00
25/02/2010	Spot Bond	8.8400	8.87	96.47421	96.31	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2010	Spot Bond	8.3200	8.39	98.24827	97.97	0.00
23/02/2010	Spot Bond	8.3850	8.30	97.97355	98.22	0.00
22/02/2010	Spot Bond	8.3000	8.29	98.22407	98.23	0.00
25/02/2010	Spot Bond	8.2900	8.32	98.36652	98.25	0.00
24/02/2010	Spot Bond	9.0550	9.13	89.26559	88.79	0.00
23/02/2010	Spot Bond	9.1250	9.07	88.78526	89.09	0.00
22/02/2010	Spot Bond	9.0700	9.07	89.08915	89.10	0.00
25/02/2010	Spot Bond	9.0200	9.06	89.49567	89.27	0.00
24/02/2010	Spot Bond	9.0800	9.14	86.73881	86.34	0.00
23/02/2010	Spot Bond	9.1350	9.08	86.33815	86.65	0.00
22/02/2010	Spot Bond	9.0800	9.07	86.65421	86.69	0.00
25/02/2010	Spot Bond	9.0600	9.08	86.88297	86.74	0.00
24/02/2010	Spot Bond	9.0700	9.12	74.58388	74.15	0.00
23/02/2010	Spot Bond	9.1200	9.10	74.15030	74.28	0.00
22/02/2010	Spot Bond	9.1000	9.10	74.28337	74.27	0.00
25/02/2010	Spot Bond	9.0400	9.07	74.83108	74.58	0.00
Grand Total:						4,000,000.00