



# j-Bonds Monthly Statistics Report

For April 2010

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 01/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 85.90463  | 77.34                        | 0.00          |
| 01/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.47457 | 106.98                       | 0.00          |
| 01/04/2010 | Spot Bond        | 6.9000    | 7.01                       | 109.33638 | 109.17                       | 0.00          |
| 01/04/2010 | Spot Bond        | 7.8400    | 7.95                       | 125.52745 | 124.98                       | 0.00          |
| 01/04/2010 | Spot Bond        | 8.6800    | 8.81                       | 118.98427 | 117.75                       | 0.00          |
| 01/04/2010 | Spot Bond        | 7.8250    | 7.96                       | 106.15804 | 105.62                       | 0.00          |
| 01/04/2010 | Spot Bond        | 8.3400    | 8.44                       | 100.03723 | 99.47                        | 0.00          |
| 01/04/2010 | Spot Bond        | 8.4150    | 8.51                       | 99.82881  | 99.24                        | 0.00          |
| 01/04/2010 | Spot Bond        | 7.8250    | 7.96                       | 100.65797 | 100.22                       | 0.00          |
| 01/04/2010 | Spot Bond        | 8.5300    | 8.64                       | 93.27214  | 92.57                        | 0.00          |
| 01/04/2010 | Spot Bond        | 8.6200    | 8.74                       | 87.04029  | 86.26                        | 0.00          |
| 01/04/2010 | Spot Bond        | 8.6800    | 8.83                       | 75.21775  | 74.03                        | 0.00          |
| 09/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 85.97211  | 77.34                        | 0.00          |
| 06/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 85.94133  | 77.34                        | 0.00          |
| 08/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 85.93539  | 77.34                        | 0.00          |
| 07/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.05155  | 77.34                        | 0.00          |
| 08/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.57603 | 106.98                       | 0.00          |
| 09/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.59635 | 106.98                       | 0.00          |
| 06/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.49485 | 106.98                       | 0.00          |
| 07/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.55573 | 106.98                       | 0.00          |
| 08/04/2010 | Spot Bond        | 7.0350    | 6.99                       | 109.25254 | 109.30                       | 0.00          |
| 09/04/2010 | Spot Bond        | 6.9900    | 7.04                       | 109.33446 | 109.25                       | 0.00          |
| 06/04/2010 | Spot Bond        | 7.0100    | 6.90                       | 109.20489 | 109.34                       | 0.00          |
| 07/04/2010 | Spot Bond        | 6.9850    | 7.01                       | 109.30049 | 109.20                       | 0.00          |
| 08/04/2010 | Spot Bond        | 7.9700    | 7.92                       | 125.00987 | 125.23                       | 0.00          |
| 09/04/2010 | Spot Bond        | 7.9300    | 7.97                       | 125.23551 | 125.01                       | 0.00          |
| 06/04/2010 | Spot Bond        | 7.9500    | 7.84                       | 125.00343 | 125.53                       | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2010 | Spot Bond        | 7.9200    | 7.95                       | 125.23247 | 125.00                       | 0.00          |
| 08/04/2010 | Spot Bond        | 8.8100    | 8.76                       | 117.86569 | 118.32                       | 0.00          |
| 09/04/2010 | Spot Bond        | 8.7700    | 8.81                       | 118.27834 | 117.87                       | 0.00          |
| 06/04/2010 | Spot Bond        | 8.7900    | 8.68                       | 117.94629 | 118.98                       | 0.00          |
| 07/04/2010 | Spot Bond        | 8.7600    | 8.79                       | 118.31907 | 117.95                       | 0.00          |
| 08/04/2010 | Spot Bond        | 7.9500    | 7.91                       | 105.77770 | 105.93                       | 0.00          |
| 09/04/2010 | Spot Bond        | 7.9100    | 7.95                       | 105.95752 | 105.78                       | 0.00          |
| 06/04/2010 | Spot Bond        | 7.9350    | 7.83                       | 105.74616 | 106.16                       | 0.00          |
| 07/04/2010 | Spot Bond        | 7.9050    | 7.94                       | 105.93204 | 105.75                       | 0.00          |
| 08/04/2010 | Spot Bond        | 8.5100    | 8.46                       | 99.22960  | 99.50                        | 0.00          |
| 09/04/2010 | Spot Bond        | 8.4750    | 8.51                       | 99.44030  | 99.23                        | 0.00          |
| 06/04/2010 | Spot Bond        | 8.4800    | 8.34                       | 99.30127  | 100.04                       | 0.00          |
| 07/04/2010 | Spot Bond        | 8.4550    | 8.48                       | 99.50327  | 99.30                        | 0.00          |
| 08/04/2010 | Spot Bond        | 8.5700    | 8.52                       | 99.02047  | 99.32                        | 0.00          |
| 09/04/2010 | Spot Bond        | 8.5200    | 8.57                       | 99.33925  | 99.02                        | 0.00          |
| 06/04/2010 | Spot Bond        | 8.5350    | 8.42                       | 99.13647  | 99.83                        | 0.00          |
| 07/04/2010 | Spot Bond        | 8.5150    | 8.54                       | 99.32339  | 99.14                        | 0.00          |
| 08/04/2010 | Spot Bond        | 7.9500    | 7.90                       | 100.36780 | 100.50                       | 0.00          |
| 09/04/2010 | Spot Bond        | 7.9050    | 7.95                       | 100.53201 | 100.37                       | 0.00          |
| 06/04/2010 | Spot Bond        | 7.9350    | 7.83                       | 100.32903 | 100.66                       | 0.00          |
| 07/04/2010 | Spot Bond        | 7.9000    | 7.94                       | 100.50483 | 100.33                       | 0.00          |
| 08/04/2010 | Spot Bond        | 8.6800    | 8.63                       | 92.45923  | 92.77                        | 0.00          |
| 09/04/2010 | Spot Bond        | 8.6400    | 8.68                       | 92.72521  | 92.46                        | 0.00          |
| 06/04/2010 | Spot Bond        | 8.6500    | 8.53                       | 92.55574  | 93.27                        | 0.00          |
| 07/04/2010 | Spot Bond        | 8.6250    | 8.65                       | 92.77374  | 92.56                        | 0.00          |
| 08/04/2010 | Spot Bond        | 8.7650    | 8.71                       | 86.22090  | 86.55                        | 0.00          |
| 09/04/2010 | Spot Bond        | 8.7250    | 8.77                       | 86.49353  | 86.22                        | 0.00          |
| 06/04/2010 | Spot Bond        | 8.7250    | 8.62                       | 86.39269  | 87.04                        | 0.00          |
| 07/04/2010 | Spot Bond        | 8.7100    | 8.73                       | 86.54812  | 86.39                        | 0.00          |
| 08/04/2010 | Spot Bond        | 8.8200    | 8.77                       | 74.17814  | 74.56                        | 0.00          |
| 09/04/2010 | Spot Bond        | 8.7700    | 8.82                       | 74.59494  | 74.18                        | 0.00          |
| 06/04/2010 | Spot Bond        | 8.7950    | 8.68                       | 74.30742  | 75.22                        | 0.00          |
| 07/04/2010 | Spot Bond        | 8.7700    | 8.80                       | 74.55996  | 74.31                        | 0.00          |
| 15/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.19276  | 77.34                        | 0.00          |
| 14/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.15595  | 77.34                        | 0.00          |
| 13/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.04560  | 77.34                        | 0.00          |
| 16/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.22959  | 77.34                        | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 12/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.00885  | 77.34                        | 0.00          |
| 14/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.69805 | 106.98                       | 0.00          |
| 13/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.63700 | 106.98                       | 0.00          |
| 15/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.71842 | 106.98                       | 0.00          |
| 16/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.73878 | 106.98                       | 0.00          |
| 12/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.61668 | 106.98                       | 0.00          |
| 14/04/2010 | Spot Bond        | 6.9950    | 7.00                       | 109.42981 | 109.36                       | 0.00          |
| 13/04/2010 | Spot Bond        | 7.0000    | 6.99                       | 109.36169 | 109.35                       | 0.00          |
| 16/04/2010 | Spot Bond        | 6.8350    | 6.90                       | 109.68641 | 109.58                       | 0.00          |
| 15/04/2010 | Spot Bond        | 6.9000    | 7.00                       | 109.57851 | 109.43                       | 0.00          |
| 12/04/2010 | Spot Bond        | 6.9900    | 6.99                       | 109.35488 | 109.33                       | 0.00          |
| 14/04/2010 | Spot Bond        | 7.9050    | 7.95                       | 125.49226 | 125.21                       | 0.00          |
| 13/04/2010 | Spot Bond        | 7.9450    | 7.93                       | 125.21381 | 125.26                       | 0.00          |
| 15/04/2010 | Spot Bond        | 7.8500    | 7.91                       | 125.79273 | 125.49                       | 0.00          |
| 16/04/2010 | Spot Bond        | 7.7750    | 7.85                       | 126.19380 | 125.79                       | 0.00          |
| 12/04/2010 | Spot Bond        | 7.9300    | 7.93                       | 125.26198 | 125.24                       | 0.00          |
| 14/04/2010 | Spot Bond        | 8.8300    | 8.85                       | 117.84175 | 117.61                       | 0.00          |
| 13/04/2010 | Spot Bond        | 8.8450    | 8.81                       | 117.61447 | 117.92                       | 0.00          |
| 15/04/2010 | Spot Bond        | 8.7750    | 8.83                       | 118.39762 | 117.84                       | 0.00          |
| 16/04/2010 | Spot Bond        | 8.7450    | 8.78                       | 118.71501 | 118.40                       | 0.00          |
| 12/04/2010 | Spot Bond        | 8.8100    | 8.77                       | 117.92154 | 118.28                       | 0.00          |
| 14/04/2010 | Spot Bond        | 7.8350    | 7.88                       | 106.36520 | 106.14                       | 0.00          |
| 13/04/2010 | Spot Bond        | 7.8750    | 7.89                       | 106.14030 | 106.06                       | 0.00          |
| 15/04/2010 | Spot Bond        | 7.7900    | 7.84                       | 106.56489 | 106.37                       | 0.00          |
| 16/04/2010 | Spot Bond        | 7.7100    | 7.79                       | 106.90312 | 106.56                       | 0.00          |
| 12/04/2010 | Spot Bond        | 7.8900    | 7.91                       | 106.05875 | 105.96                       | 0.00          |
| 14/04/2010 | Spot Bond        | 8.4550    | 8.49                       | 99.66014  | 99.40                        | 0.00          |
| 13/04/2010 | Spot Bond        | 8.4900    | 8.48                       | 99.40449  | 99.46                        | 0.00          |
| 15/04/2010 | Spot Bond        | 8.4000    | 8.46                       | 99.97922  | 99.66                        | 0.00          |
| 16/04/2010 | Spot Bond        | 8.3400    | 8.40                       | 100.32639 | 99.98                        | 0.00          |
| 12/04/2010 | Spot Bond        | 8.4750    | 8.48                       | 99.46273  | 99.44                        | 0.00          |
| 14/04/2010 | Spot Bond        | 8.5500    | 8.57                       | 99.27565  | 99.12                        | 0.00          |
| 13/04/2010 | Spot Bond        | 8.5650    | 8.53                       | 99.11852  | 99.30                        | 0.00          |
| 15/04/2010 | Spot Bond        | 8.5000    | 8.55                       | 99.59452  | 99.28                        | 0.00          |
| 16/04/2010 | Spot Bond        | 8.4400    | 8.50                       | 99.97400  | 99.59                        | 0.00          |
| 12/04/2010 | Spot Bond        | 8.5300    | 8.52                       | 99.30276  | 99.34                        | 0.00          |
| 14/04/2010 | Spot Bond        | 7.8300    | 7.87                       | 100.87717 | 100.69                       | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 13/04/2010 | Spot Bond        | 7.8700    | 7.89                       | 100.68600 | 100.60                       | 0.00          |
| 15/04/2010 | Spot Bond        | 7.7850    | 7.83                       | 101.04128 | 100.88                       | 0.00          |
| 16/04/2010 | Spot Bond        | 7.6850    | 7.79                       | 101.38045 | 101.04                       | 0.00          |
| 12/04/2010 | Spot Bond        | 7.8900    | 7.91                       | 100.60110 | 100.53                       | 0.00          |
| 14/04/2010 | Spot Bond        | 8.6500    | 8.67                       | 92.77250  | 92.59                        | 0.00          |
| 13/04/2010 | Spot Bond        | 8.6700    | 8.66                       | 92.58532  | 92.66                        | 0.00          |
| 15/04/2010 | Spot Bond        | 8.6000    | 8.65                       | 93.10018  | 92.77                        | 0.00          |
| 16/04/2010 | Spot Bond        | 8.5650    | 8.60                       | 93.33677  | 93.10                        | 0.00          |
| 12/04/2010 | Spot Bond        | 8.6550    | 8.64                       | 92.65519  | 92.73                        | 0.00          |
| 14/04/2010 | Spot Bond        | 8.7250    | 8.76                       | 86.59451  | 86.31                        | 0.00          |
| 13/04/2010 | Spot Bond        | 8.7600    | 8.74                       | 86.31304  | 86.42                        | 0.00          |
| 15/04/2010 | Spot Bond        | 8.6700    | 8.73                       | 86.96312  | 86.59                        | 0.00          |
| 16/04/2010 | Spot Bond        | 8.6100    | 8.67                       | 87.36543  | 86.96                        | 0.00          |
| 12/04/2010 | Spot Bond        | 8.7400    | 8.73                       | 86.41896  | 86.49                        | 0.00          |
| 14/04/2010 | Spot Bond        | 8.8250    | 8.85                       | 74.24344  | 74.03                        | 0.00          |
| 13/04/2010 | Spot Bond        | 8.8450    | 8.81                       | 74.03231  | 74.29                        | 0.00          |
| 15/04/2010 | Spot Bond        | 8.7750    | 8.83                       | 74.65989  | 74.24                        | 0.00          |
| 16/04/2010 | Spot Bond        | 8.7200    | 8.78                       | 75.12029  | 74.66                        | 0.00          |
| 12/04/2010 | Spot Bond        | 8.8100    | 8.77                       | 74.29272  | 74.59                        | 0.00          |
| 23/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.37176  | 77.34                        | 0.00          |
| 22/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.33654  | 77.34                        | 0.00          |
| 21/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 83.30134  | 77.34                        | 0.00          |
| 20/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.30330  | 77.34                        | 0.00          |
| 19/04/2010 | Spot Bond        | 15.6790   | 15.68                      | 86.26644  | 77.34                        | 0.00          |
| 22/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.86118 | 106.98                       | 0.00          |
| 23/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.88161 | 106.98                       | 0.00          |
| 21/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.84077 | 106.98                       | 0.00          |
| 20/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.77956 | 106.98                       | 0.00          |
| 19/04/2010 | Spot Bond        | 7.3600    | 7.38                       | 103.75916 | 106.98                       | 0.00          |
| 22/04/2010 | Spot Bond        | 6.8600    | 6.78                       | 109.77332 | 109.87                       | 0.00          |
| 23/04/2010 | Spot Bond        | 6.8250    | 6.86                       | 109.84004 | 109.77                       | 0.00          |
| 21/04/2010 | Spot Bond        | 6.7750    | 6.81                       | 109.86687 | 109.77                       | 0.00          |
| 20/04/2010 | Spot Bond        | 6.8050    | 6.87                       | 109.76684 | 109.67                       | 0.00          |
| 19/04/2010 | Spot Bond        | 6.8650    | 6.84                       | 109.66603 | 109.69                       | 0.00          |
| 22/04/2010 | Spot Bond        | 7.7900    | 7.70                       | 126.27598 | 126.70                       | 0.00          |
| 23/04/2010 | Spot Bond        | 7.7600    | 7.79                       | 126.45192 | 126.28                       | 0.00          |
| 21/04/2010 | Spot Bond        | 7.7000    | 7.74                       | 126.70000 | 126.42                       | 0.00          |

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|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 20/04/2010 | Spot Bond        | 7.7400    | 7.79                       | 126.42136 | 126.17                       | 0.00          |
| 19/04/2010 | Spot Bond        | 7.7850    | 7.78                       | 126.16994 | 126.19                       | 0.00          |
| 22/04/2010 | Spot Bond        | 8.7300    | 8.66                       | 119.02767 | 119.68                       | 0.00          |
| 23/04/2010 | Spot Bond        | 8.6700    | 8.73                       | 119.63851 | 119.03                       | 0.00          |
| 21/04/2010 | Spot Bond        | 8.6600    | 8.69                       | 119.68033 | 119.35                       | 0.00          |
| 20/04/2010 | Spot Bond        | 8.6850    | 8.73                       | 119.35292 | 118.89                       | 0.00          |
| 19/04/2010 | Spot Bond        | 8.7300    | 8.75                       | 118.88805 | 118.72                       | 0.00          |
| 22/04/2010 | Spot Bond        | 7.7500    | 7.64                       | 106.87892 | 107.31                       | 0.00          |
| 23/04/2010 | Spot Bond        | 7.7200    | 7.75                       | 107.01935 | 106.88                       | 0.00          |
| 21/04/2010 | Spot Bond        | 7.6350    | 7.67                       | 107.31071 | 107.13                       | 0.00          |
| 20/04/2010 | Spot Bond        | 7.6650    | 7.72                       | 107.12558 | 106.91                       | 0.00          |
| 19/04/2010 | Spot Bond        | 7.7150    | 7.71                       | 106.90558 | 106.90                       | 0.00          |
| 22/04/2010 | Spot Bond        | 8.3500    | 8.27                       | 100.40599 | 100.82                       | 0.00          |
| 23/04/2010 | Spot Bond        | 8.3200    | 8.35                       | 100.59082 | 100.41                       | 0.00          |
| 21/04/2010 | Spot Bond        | 8.2700    | 8.30                       | 100.81800 | 100.59                       | 0.00          |
| 20/04/2010 | Spot Bond        | 8.3000    | 8.35                       | 100.58814 | 100.32                       | 0.00          |
| 19/04/2010 | Spot Bond        | 8.3450    | 8.34                       | 100.32156 | 100.33                       | 0.00          |
| 22/04/2010 | Spot Bond        | 8.4600    | 8.37                       | 99.99139  | 100.51                       | 0.00          |
| 23/04/2010 | Spot Bond        | 8.4300    | 8.46                       | 100.19259 | 99.99                        | 0.00          |
| 21/04/2010 | Spot Bond        | 8.3700    | 8.41                       | 100.50542 | 100.20                       | 0.00          |
| 20/04/2010 | Spot Bond        | 8.4100    | 8.45                       | 100.19833 | 99.94                        | 0.00          |
| 19/04/2010 | Spot Bond        | 8.4500    | 8.44                       | 99.93715  | 99.97                        | 0.00          |
| 22/04/2010 | Spot Bond        | 7.7350    | 7.62                       | 101.34878 | 101.71                       | 0.00          |
| 23/04/2010 | Spot Bond        | 7.7050    | 7.74                       | 101.46501 | 101.35                       | 0.00          |
| 21/04/2010 | Spot Bond        | 7.6150    | 7.65                       | 101.70862 | 101.55                       | 0.00          |
| 20/04/2010 | Spot Bond        | 7.6450    | 7.69                       | 101.55002 | 101.39                       | 0.00          |
| 19/04/2010 | Spot Bond        | 7.6900    | 7.69                       | 101.38566 | 101.38                       | 0.00          |
| 22/04/2010 | Spot Bond        | 8.5400    | 8.47                       | 93.62037  | 94.03                        | 0.00          |
| 23/04/2010 | Spot Bond        | 8.5000    | 8.54                       | 93.88867  | 93.62                        | 0.00          |
| 21/04/2010 | Spot Bond        | 8.4700    | 8.52                       | 94.03113  | 93.69                        | 0.00          |
| 20/04/2010 | Spot Bond        | 8.5150    | 8.58                       | 93.68810  | 93.30                        | 0.00          |
| 19/04/2010 | Spot Bond        | 8.5750    | 8.57                       | 93.29692  | 93.34                        | 0.00          |
| 22/04/2010 | Spot Bond        | 8.5900    | 8.53                       | 87.61402  | 87.98                        | 0.00          |
| 23/04/2010 | Spot Bond        | 8.5550    | 8.59                       | 87.85832  | 87.61                        | 0.00          |
| 21/04/2010 | Spot Bond        | 8.5300    | 8.56                       | 87.97872  | 87.73                        | 0.00          |
| 20/04/2010 | Spot Bond        | 8.5600    | 8.62                       | 87.72574  | 87.35                        | 0.00          |
| 19/04/2010 | Spot Bond        | 8.6150    | 8.61                       | 87.35363  | 87.37                        | 0.00          |

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| 22/04/2010          | Spot Bond        | 8.7350    | 8.69                       | 75.10427  | 75.49                        | 0.00          |
| 23/04/2010          | Spot Bond        | 8.6800    | 8.74                       | 75.56780  | 75.10                        | 0.00          |
| 21/04/2010          | Spot Bond        | 8.6850    | 8.69                       | 75.49201  | 75.40                        | 0.00          |
| 20/04/2010          | Spot Bond        | 8.6900    | 8.71                       | 75.39873  | 75.22                        | 0.00          |
| 19/04/2010          | Spot Bond        | 8.7100    | 8.72                       | 75.21880  | 75.12                        | 0.00          |
| <b>Grand Total:</b> |                  |           |                            |           |                              | <b>0.00</b>   |