



j-Bonds Monthly Statistics Report

For August 2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 06/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.28408 | 83.34 | 0.00 |
| 03/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.05798 | 83.34 | 0.00 |
| 05/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.24636 | 83.34 | 0.00 |
| 04/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.20866 | 83.34 | 0.00 |
| 02/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.02035 | 83.34 | 0.00 |
| 06/08/2010 | Spot Bond | 7.3600 | 7.36 | 106.09353 | 103.86 | 0.00 |
| 03/08/2010 | Spot Bond | 7.3600 | 7.36 | 105.96581 | 103.86 | 0.00 |
| 04/08/2010 | Spot Bond | 7.3600 | 7.36 | 106.05093 | 103.86 | 0.00 |
| 05/08/2010 | Spot Bond | 7.3600 | 7.36 | 106.07223 | 103.86 | 0.00 |
| 02/08/2010 | Spot Bond | 7.3600 | 7.36 | 105.94456 | 103.86 | 0.00 |
| 06/08/2010 | Spot Bond | 6.5400 | 6.58 | 112.28272 | 112.22 | 0.00 |
| 05/08/2010 | Spot Bond | 6.5800 | 6.59 | 112.22098 | 112.19 | 0.00 |
| 04/08/2010 | Spot Bond | 6.5900 | 6.56 | 112.19068 | 112.15 | 0.00 |
| 03/08/2010 | Spot Bond | 6.5550 | 6.54 | 112.14896 | 112.15 | 0.00 |
| 02/08/2010 | Spot Bond | 6.5400 | 6.53 | 112.14536 | 112.14 | 0.00 |
| 06/08/2010 | Spot Bond | 7.5900 | 7.63 | 130.06589 | 129.85 | 0.00 |
| 03/08/2010 | Spot Bond | 7.6050 | 7.59 | 129.83601 | 129.88 | 0.00 |
| 04/08/2010 | Spot Bond | 7.6400 | 7.61 | 129.77396 | 129.84 | 0.00 |
| 05/08/2010 | Spot Bond | 7.6300 | 7.64 | 129.84819 | 129.77 | 0.00 |
| 02/08/2010 | Spot Bond | 7.5900 | 7.58 | 129.88170 | 129.90 | 0.00 |
| 06/08/2010 | Spot Bond | 8.4850 | 8.53 | 119.11829 | 118.65 | 0.00 |
| 04/08/2010 | Spot Bond | 8.5100 | 8.45 | 118.81745 | 119.30 | 0.00 |
| 05/08/2010 | Spot Bond | 8.5300 | 8.51 | 118.64766 | 118.82 | 0.00 |
| 03/08/2010 | Spot Bond | 8.4500 | 8.45 | 119.30301 | 119.28 | 0.00 |
| 02/08/2010 | Spot Bond | 8.4500 | 8.44 | 119.27603 | 119.35 | 0.00 |
| 04/08/2010 | Spot Bond | 1.4400 | 1.44 | 114.66507 | 114.65 | 0.00 |
| 06/08/2010 | Spot Bond | 1.4400 | 1.44 | 114.67406 | 114.67 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 05/08/2010 | Spot Bond | 1.4400 | 1.44 | 114.66957 | 114.67 | 0.00 |
| 03/08/2010 | Spot Bond | 1.4400 | 1.45 | 114.64709 | 114.61 | 0.00 |
| 02/08/2010 | Spot Bond | 1.4500 | 1.42 | 114.61471 | 114.69 | 0.00 |
| 06/08/2010 | Spot Bond | 2.9300 | 2.92 | 129.16110 | 129.28 | 0.00 |
| 05/08/2010 | Spot Bond | 2.9200 | 2.92 | 129.27858 | 129.27 | 0.00 |
| 04/08/2010 | Spot Bond | 2.9200 | 2.92 | 129.26834 | 129.23 | 0.00 |
| 02/08/2010 | Spot Bond | 2.9400 | 2.97 | 128.96153 | 128.57 | 0.00 |
| 03/08/2010 | Spot Bond | 2.9200 | 2.94 | 129.22739 | 128.96 | 0.00 |
| 06/08/2010 | Spot Bond | 7.5050 | 7.56 | 105.78267 | 105.57 | 0.00 |
| 03/08/2010 | Spot Bond | 7.5350 | 7.52 | 105.54179 | 105.58 | 0.00 |
| 05/08/2010 | Spot Bond | 7.5550 | 7.57 | 105.57332 | 105.50 | 0.00 |
| 04/08/2010 | Spot Bond | 7.5700 | 7.54 | 105.49557 | 105.54 | 0.00 |
| 02/08/2010 | Spot Bond | 7.5200 | 7.51 | 105.57707 | 105.59 | 0.00 |
| 06/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.36032 | 109.35 | 0.00 |
| 05/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.35162 | 109.34 | 0.00 |
| 04/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.34293 | 109.31 | 0.00 |
| 03/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.30818 | 109.30 | 0.00 |
| 02/08/2010 | Spot Bond | 2.9300 | 3.03 | 109.29949 | 107.54 | 0.00 |
| 06/08/2010 | Spot Bond | 8.1400 | 8.19 | 103.93430 | 103.67 | 0.00 |
| 03/08/2010 | Spot Bond | 8.1350 | 8.09 | 103.82588 | 104.04 | 0.00 |
| 04/08/2010 | Spot Bond | 8.1800 | 8.14 | 103.67621 | 103.83 | 0.00 |
| 05/08/2010 | Spot Bond | 8.1850 | 8.18 | 103.67222 | 103.68 | 0.00 |
| 02/08/2010 | Spot Bond | 8.0900 | 8.08 | 104.04416 | 104.08 | 0.00 |
| 06/08/2010 | Spot Bond | 8.2400 | 8.29 | 99.69077 | 99.37 | 0.00 |
| 05/08/2010 | Spot Bond | 8.2900 | 8.29 | 99.37409 | 99.38 | 0.00 |
| 04/08/2010 | Spot Bond | 8.2850 | 8.23 | 99.38146 | 99.62 | 0.00 |
| 03/08/2010 | Spot Bond | 8.2300 | 8.20 | 99.61803 | 99.77 | 0.00 |
| 02/08/2010 | Spot Bond | 8.2000 | 8.19 | 99.77380 | 99.81 | 0.00 |
| 06/08/2010 | Spot Bond | 7.3500 | 7.42 | 101.00884 | 100.78 | 0.00 |
| 03/08/2010 | Spot Bond | 7.4150 | 7.40 | 100.69520 | 100.72 | 0.00 |
| 04/08/2010 | Spot Bond | 7.4500 | 7.42 | 100.67051 | 100.70 | 0.00 |
| 05/08/2010 | Spot Bond | 7.4200 | 7.45 | 100.77995 | 100.67 | 0.00 |
| 02/08/2010 | Spot Bond | 7.4000 | 7.39 | 100.72024 | 100.73 | 0.00 |
| 06/08/2010 | Spot Bond | 8.3300 | 8.38 | 93.58537 | 93.26 | 0.00 |
| 05/08/2010 | Spot Bond | 8.3800 | 8.36 | 93.25767 | 93.39 | 0.00 |
| 04/08/2010 | Spot Bond | 8.3550 | 8.29 | 93.39021 | 93.71 | 0.00 |
| 03/08/2010 | Spot Bond | 8.2900 | 8.28 | 93.70765 | 93.75 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 02/08/2010 | Spot Bond | 8.2800 | 8.26 | 93.74879 | 93.85 | 0.00 |
| 06/08/2010 | Spot Bond | 8.4250 | 8.48 | 90.84298 | 90.47 | 0.00 |
| 03/08/2010 | Spot Bond | 8.4000 | 8.38 | 90.88051 | 90.99 | 0.00 |
| 04/08/2010 | Spot Bond | 8.4500 | 8.40 | 90.64215 | 90.88 | 0.00 |
| 05/08/2010 | Spot Bond | 8.4800 | 8.45 | 90.47132 | 90.64 | 0.00 |
| 02/08/2010 | Spot Bond | 8.3800 | 8.37 | 90.98865 | 91.06 | 0.00 |
| 06/08/2010 | Spot Bond | 8.4200 | 8.47 | 79.61513 | 79.22 | 0.00 |
| 05/08/2010 | Spot Bond | 8.4650 | 8.47 | 79.21539 | 79.20 | 0.00 |
| 04/08/2010 | Spot Bond | 8.4650 | 8.41 | 79.19744 | 79.59 | 0.00 |
| 03/08/2010 | Spot Bond | 8.4100 | 8.41 | 79.59282 | 79.57 | 0.00 |
| 02/08/2010 | Spot Bond | 8.4100 | 8.40 | 79.57492 | 79.64 | 0.00 |
| 04/08/2010 | Spot Bond | 2.9900 | 3.00 | 95.61970 | 95.46 | 0.00 |
| 06/08/2010 | Spot Bond | 2.9700 | 2.99 | 95.89952 | 95.63 | 0.00 |
| 05/08/2010 | Spot Bond | 2.9900 | 2.99 | 95.62747 | 95.62 | 0.00 |
| 03/08/2010 | Spot Bond | 3.0000 | 3.00 | 95.45678 | 95.45 | 0.00 |
| 02/08/2010 | Spot Bond | 3.0000 | 3.03 | 95.44902 | 95.05 | 0.00 |
| 06/08/2010 | Spot Bond | 2.7300 | 2.75 | 98.72586 | 98.60 | 0.00 |
| 05/08/2010 | Spot Bond | 2.7500 | 2.75 | 98.60168 | 98.59 | 0.00 |
| 04/08/2010 | Spot Bond | 2.7500 | 2.75 | 98.59436 | 98.57 | 0.00 |
| 02/08/2010 | Spot Bond | 2.7500 | 2.78 | 98.55779 | 98.37 | 0.00 |
| 03/08/2010 | Spot Bond | 2.7500 | 2.75 | 98.56511 | 98.56 | 0.00 |
| 04/08/2010 | Spot Bond | 3.0100 | 3.03 | 97.56757 | 97.35 | 0.00 |
| 06/08/2010 | Spot Bond | 3.0000 | 3.01 | 97.67844 | 97.58 | 0.00 |
| 05/08/2010 | Spot Bond | 3.0100 | 3.01 | 97.57549 | 97.57 | 0.00 |
| 03/08/2010 | Spot Bond | 3.0300 | 3.03 | 97.34594 | 97.34 | 0.00 |
| 02/08/2010 | Spot Bond | 3.0300 | 3.03 | 97.33797 | 97.33 | 0.00 |
| 10/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.32182 | 83.34 | 0.00 |
| 11/08/2010 | Spot Bond | 15.6790 | 15.68 | 90.43513 | 83.34 | 0.00 |
| 10/08/2010 | Spot Bond | 7.3600 | 7.36 | 106.11485 | 103.86 | 0.00 |
| 11/08/2010 | Spot Bond | 7.3600 | 7.36 | 106.17885 | 103.86 | 0.00 |
| 11/08/2010 | Spot Bond | 6.4500 | 6.55 | 112.45488 | 112.29 | 0.00 |
| 10/08/2010 | Spot Bond | 6.5500 | 6.54 | 112.29188 | 112.28 | 0.00 |
| 10/08/2010 | Spot Bond | 7.6000 | 7.59 | 130.04438 | 130.07 | 0.00 |
| 11/08/2010 | Spot Bond | 7.5000 | 7.60 | 130.60209 | 130.04 | 0.00 |
| 10/08/2010 | Spot Bond | 8.5150 | 8.49 | 118.84940 | 119.12 | 0.00 |
| 11/08/2010 | Spot Bond | 8.4250 | 8.52 | 119.82156 | 118.85 | 0.00 |
| 10/08/2010 | Spot Bond | 1.4400 | 1.44 | 114.67856 | 114.67 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 11/08/2010 | Spot Bond | 1.4400 | 1.44 | 114.69205 | 114.68 | 0.00 |
| 11/08/2010 | Spot Bond | 2.9100 | 2.91 | 129.45756 | 129.43 | 0.00 |
| 10/08/2010 | Spot Bond | 2.9100 | 2.93 | 129.42691 | 129.16 | 0.00 |
| 10/08/2010 | Spot Bond | 7.5100 | 7.51 | 105.78516 | 105.78 | 0.00 |
| 11/08/2010 | Spot Bond | 7.4100 | 7.51 | 106.22535 | 105.79 | 0.00 |
| 11/08/2010 | Spot Bond | 2.9200 | 2.93 | 109.57245 | 109.37 | 0.00 |
| 10/08/2010 | Spot Bond | 2.9300 | 2.93 | 109.36901 | 109.36 | 0.00 |
| 10/08/2010 | Spot Bond | 8.1450 | 8.14 | 103.93020 | 103.93 | 0.00 |
| 11/08/2010 | Spot Bond | 8.0400 | 8.15 | 104.55860 | 103.93 | 0.00 |
| 10/08/2010 | Spot Bond | 8.2600 | 8.24 | 99.59480 | 99.69 | 0.00 |
| 11/08/2010 | Spot Bond | 8.1600 | 8.26 | 100.25210 | 99.59 | 0.00 |
| 10/08/2010 | Spot Bond | 7.3700 | 7.35 | 100.96895 | 101.01 | 0.00 |
| 11/08/2010 | Spot Bond | 7.2700 | 7.37 | 101.32688 | 100.97 | 0.00 |
| 10/08/2010 | Spot Bond | 8.3400 | 8.33 | 93.54466 | 93.59 | 0.00 |
| 11/08/2010 | Spot Bond | 8.2200 | 8.34 | 94.34773 | 93.54 | 0.00 |
| 10/08/2010 | Spot Bond | 8.4350 | 8.43 | 90.79950 | 90.84 | 0.00 |
| 11/08/2010 | Spot Bond | 8.3400 | 8.44 | 91.47086 | 90.80 | 0.00 |
| 10/08/2010 | Spot Bond | 8.4650 | 8.42 | 79.25128 | 79.62 | 0.00 |
| 11/08/2010 | Spot Bond | 8.4000 | 8.47 | 79.85757 | 79.25 | 0.00 |
| 10/08/2010 | Spot Bond | 2.9700 | 2.97 | 95.90725 | 95.90 | 0.00 |
| 11/08/2010 | Spot Bond | 2.9700 | 2.97 | 95.93043 | 95.91 | 0.00 |
| 11/08/2010 | Spot Bond | 2.7300 | 2.73 | 98.75496 | 98.73 | 0.00 |
| 10/08/2010 | Spot Bond | 2.7300 | 2.73 | 98.73313 | 98.73 | 0.00 |
| 10/08/2010 | Spot Bond | 3.0000 | 3.00 | 97.68635 | 97.68 | 0.00 |
| 11/08/2010 | Spot Bond | 3.0000 | 3.00 | 97.71006 | 97.69 | 0.00 |
| Grand Total: | | | | | | 0.00 |