



j-Bonds Monthly Statistics Report

For December 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	Spot Bond	15.6790	15.68	91.19421	83.34	0.00
02/12/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
03/12/2010	Spot Bond	15.6790	15.68	91.27046	83.34	0.00
03/12/2010	Spot Bond	6.3350	6.23	108.19088	108.25	0.00
02/12/2010	Spot Bond	6.2250	6.18	108.25299	108.27	0.00
01/12/2010	Spot Bond	6.1750	6.03	108.27153	108.33	0.00
03/12/2010	Spot Bond	7.3200	7.40	127.60335	127.21	0.00
02/12/2010	Spot Bond	7.4000	7.35	127.21374	127.42	0.00
01/12/2010	Spot Bond	7.3500	7.46	127.41585	126.84	0.00
03/12/2010	Spot Bond	8.3200	8.39	123.98190	123.26	0.00
02/12/2010	Spot Bond	8.3900	8.35	123.25906	123.63	0.00
01/12/2010	Spot Bond	8.3500	8.43	123.62797	122.75	0.00
02/12/2010	Spot Bond	210.9870	210.97	7.34291	7.31	0.00
03/12/2010	Spot Bond	211.0007	210.99	7.37130	7.34	0.00
01/12/2010	Spot Bond	210.9732	210.93	7.31465	7.23	0.00
03/12/2010	Spot Bond	226.2841	226.04	2.44070	2.43	0.00
02/12/2010	Spot Bond	226.0388	226.02	2.43321	2.42	0.00
01/12/2010	Spot Bond	226.0160	225.95	2.42342	2.39	0.00
03/12/2010	Spot Bond	7.0600	7.13	109.90504	109.63	0.00
02/12/2010	Spot Bond	7.1300	7.08	109.63364	109.79	0.00
01/12/2010	Spot Bond	7.0800	7.20	109.79167	109.30	0.00
02/12/2010	Spot Bond	2.7000	2.70	112.78767	112.78	0.00
03/12/2010	Spot Bond	2.7000	2.70	112.79597	112.79	0.00
01/12/2010	Spot Bond	2.7000	2.67	112.77940	113.31	0.00
01/12/2010	Spot Bond	8.0000	8.12	103.13679	102.45	0.00
02/12/2010	Spot Bond	8.0500	8.00	102.89984	103.14	0.00
03/12/2010	Spot Bond	7.9400	8.05	103.49366	102.90	0.00

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01/12/2010	Spot Bond	8.1300	8.25	102.90956	102.15	0.00
02/12/2010	Spot Bond	8.1700	8.13	102.70068	102.91	0.00
03/12/2010	Spot Bond	8.0800	8.17	103.24440	102.70	0.00
01/12/2010	Spot Bond	6.7300	6.85	105.05206	104.66	0.00
02/12/2010	Spot Bond	6.7750	6.73	104.94511	105.05	0.00
03/12/2010	Spot Bond	6.7250	6.78	105.10385	104.95	0.00
01/12/2010	Spot Bond	8.1800	8.31	96.93286	96.08	0.00
02/12/2010	Spot Bond	8.2200	8.18	96.71061	96.93	0.00
03/12/2010	Spot Bond	8.1250	8.22	97.31100	96.71	0.00
01/12/2010	Spot Bond	8.2400	8.33	91.00544	90.37	0.00
02/12/2010	Spot Bond	8.2900	8.24	90.70640	91.01	0.00
03/12/2010	Spot Bond	8.2000	8.29	91.30223	90.71	0.00
01/12/2010	Spot Bond	8.3900	8.48	78.81337	78.04	0.00
02/12/2010	Spot Bond	8.4350	8.39	78.44813	78.81	0.00
03/12/2010	Spot Bond	8.3550	8.44	79.14899	78.45	0.00
03/12/2010	Spot Bond	125.5651	125.55	2.49075	2.48	0.00
02/12/2010	Spot Bond	125.5524	125.54	2.48430	2.48	0.00
01/12/2010	Spot Bond	125.5397	125.50	2.47788	2.46	0.00
03/12/2010	Spot Bond	2.2500	2.19	102.30938	102.65	0.00
02/12/2010	Spot Bond	2.1900	2.19	102.64941	102.64	0.00
01/12/2010	Spot Bond	2.1900	2.19	102.64333	102.63	0.00
03/12/2010	Spot Bond	2.7000	2.67	101.44808	101.73	0.00
02/12/2010	Spot Bond	2.6700	2.67	101.72914	101.72	0.00
01/12/2010	Spot Bond	2.6700	2.67	101.72180	101.70	0.00
03/12/2010	Spot Bond	8.0000	8.00	91.95511	8.00	0.00
02/12/2010	Spot Bond	8.0000	8.00	91.93518	8.00	0.00
01/12/2010	Spot Bond	8.0000	8.00	91.91526	8.00	0.00
06/12/2010	Spot Bond	15.6790	15.68	91.30860	83.34	0.00
06/12/2010	Spot Bond	6.3500	6.34	108.19860	108.19	0.00
06/12/2010	Spot Bond	7.3350	7.32	127.56037	127.60	0.00
06/12/2010	Spot Bond	8.3550	8.32	123.66123	123.98	0.00
06/12/2010	Spot Bond	210.9235	211.00	7.40467	7.37	0.00
06/12/2010	Spot Bond	225.8628	226.28	2.45542	2.44	0.00
06/12/2010	Spot Bond	7.0750	7.06	109.87219	109.91	0.00
06/12/2010	Spot Bond	2.7000	2.70	112.80428	112.80	0.00
06/12/2010	Spot Bond	7.9550	7.94	103.43779	103.49	0.00
06/12/2010	Spot Bond	8.0950	8.08	103.17965	103.24	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	Spot Bond	6.7400	6.73	105.08083	105.10	0.00
06/12/2010	Spot Bond	8.1450	8.13	97.20976	97.31	0.00
06/12/2010	Spot Bond	8.2150	8.20	91.22614	91.30	0.00
06/12/2010	Spot Bond	8.3850	8.36	78.90952	79.15	0.00
06/12/2010	Spot Bond	125.5778	125.57	2.49721	2.49	0.00
06/12/2010	Spot Bond	2.2400	2.25	102.37317	102.31	0.00
06/12/2010	Spot Bond	2.7000	2.70	101.45547	101.45	0.00
06/12/2010	Spot Bond	8.0000	8.00	91.97504	8.00	0.00
Grand Total:						0.00