



j-Bonds Monthly Statistics Report

For February 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	Spot Bond	15.6790	15.68	95.86269	83.34	0.00
02/02/2011	Spot Bond	15.6790	15.68	96.02272	83.34	0.00
01/02/2011	Spot Bond	6.3900	6.45	109.24614	109.19	0.00
02/02/2011	Spot Bond	6.1000	6.39	109.46565	109.25	0.00
01/02/2011	Spot Bond	7.8300	7.88	126.85699	126.61	0.00
02/02/2011	Spot Bond	7.7800	7.83	127.15323	126.86	0.00
01/02/2011	Spot Bond	8.6550	8.72	117.04175	116.45	0.00
02/02/2011	Spot Bond	8.6000	8.66	117.64888	117.04	0.00
02/02/2011	Spot Bond	211.4826	211.42	9.35496	9.25	0.00
01/02/2011	Spot Bond	211.4168	211.39	9.24830	9.21	0.00
01/02/2011	Spot Bond	225.8707	225.19	3.11109	3.11	0.00
02/02/2011	Spot Bond	225.5292	225.87	3.15401	3.11	0.00
01/02/2011	Spot Bond	7.6700	7.72	104.62963	104.46	0.00
02/02/2011	Spot Bond	7.6200	7.67	104.86306	104.63	0.00
01/02/2011	Spot Bond	2.7400	2.74	112.55065	112.54	0.00
02/02/2011	Spot Bond	2.7600	2.74	112.21403	112.55	0.00
01/02/2011	Spot Bond	8.3200	8.38	102.87154	102.57	0.00
02/02/2011	Spot Bond	8.2600	8.32	103.24111	102.87	0.00
01/02/2011	Spot Bond	8.4600	8.52	98.36737	98.04	0.00
02/02/2011	Spot Bond	8.4100	8.46	98.71355	98.37	0.00
01/02/2011	Spot Bond	7.3450	7.39	100.81160	100.67	0.00
02/02/2011	Spot Bond	7.3000	7.35	100.98925	100.81	0.00
01/02/2011	Spot Bond	8.5450	8.62	92.40791	91.95	0.00
02/02/2011	Spot Bond	8.4750	8.55	92.88228	92.41	0.00
01/02/2011	Spot Bond	8.5750	8.64	90.13287	89.71	0.00
02/02/2011	Spot Bond	8.5050	8.58	90.62696	90.13	0.00
01/02/2011	Spot Bond	8.6050	8.66	78.08724	77.62	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	Spot Bond	8.5500	8.61	78.59578	78.09	0.00
02/02/2011	Spot Bond	2.7500	2.73	98.88740	99.13	0.00
01/02/2011	Spot Bond	2.7300	2.73	99.13433	99.13	0.00
01/02/2011	Spot Bond	2.1400	2.14	102.04098	102.03	0.00
02/02/2011	Spot Bond	2.1400	2.14	102.05899	102.04	0.00
01/02/2011	Spot Bond	2.7200	2.72	100.31350	100.31	0.00
02/02/2011	Spot Bond	2.7200	2.72	100.33596	100.31	0.00
02/02/2011	Spot Bond	8.0000	8.00	93.17864	8.00	0.00
01/02/2011	Spot Bond	8.0000	8.00	93.11809	8.00	0.00
Grand Total:						0.00