



j-Bonds Monthly Statistics Report

For May 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2010	Spot Bond	15.6790	15.68	83.86638	83.34	0.00
06/05/2010	Spot Bond	15.6790	15.68	83.83096	83.34	0.00
05/05/2010	Spot Bond	15.6790	15.68	83.79554	83.34	0.00
04/05/2010	Spot Bond	15.6790	15.68	83.68939	83.34	0.00
03/05/2010	Spot Bond	15.6790	15.68	83.65404	83.34	0.00
07/05/2010	Spot Bond	7.3600	7.36	104.16845	103.86	0.00
06/05/2010	Spot Bond	7.3600	7.36	104.14791	103.86	0.00
04/05/2010	Spot Bond	7.3600	7.36	104.06583	103.86	0.00
05/05/2010	Spot Bond	7.3600	7.36	104.12738	103.86	0.00
03/05/2010	Spot Bond	7.3600	7.36	104.04533	103.86	0.00
07/05/2010	Spot Bond	7.3600	7.16	109.43134	109.67	0.00
06/05/2010	Spot Bond	7.1600	7.12	109.66739	109.70	0.00
04/05/2010	Spot Bond	6.9600	6.89	109.84410	109.92	0.00
05/05/2010	Spot Bond	7.1150	6.96	109.70462	109.84	0.00
03/05/2010	Spot Bond	6.8850	6.85	109.92181	109.95	0.00
07/05/2010	Spot Bond	8.3000	8.10	124.17553	125.12	0.00
06/05/2010	Spot Bond	8.1000	8.06	125.11902	125.31	0.00
04/05/2010	Spot Bond	7.8950	7.83	126.01842	126.34	0.00
05/05/2010	Spot Bond	8.0550	7.90	125.31195	126.02	0.00
03/05/2010	Spot Bond	7.8250	7.79	126.33847	126.49	0.00
07/05/2010	Spot Bond	9.1500	9.02	115.49175	116.67	0.00
06/05/2010	Spot Bond	9.0200	8.99	116.66594	116.92	0.00
04/05/2010	Spot Bond	8.8350	8.78	118.29861	118.85	0.00
05/05/2010	Spot Bond	8.9900	8.84	116.91798	118.30	0.00
03/05/2010	Spot Bond	8.7750	8.74	118.84542	119.15	0.00
07/05/2010	Spot Bond	8.2800	8.08	105.16937	105.91	0.00
06/05/2010	Spot Bond	8.0800	8.04	105.91212	106.06	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	Spot Bond	8.0350	7.87	106.06253	106.65	0.00
04/05/2010	Spot Bond	7.8650	7.80	106.65327	106.90	0.00
03/05/2010	Spot Bond	7.7950	7.77	106.90391	107.00	0.00
07/05/2010	Spot Bond	8.8800	8.69	97.93501	98.91	0.00
06/05/2010	Spot Bond	8.6900	8.64	98.90655	99.15	0.00
05/05/2010	Spot Bond	8.6400	8.49	99.14765	99.90	0.00
04/05/2010	Spot Bond	8.4850	8.41	99.90401	100.31	0.00
03/05/2010	Spot Bond	8.4050	8.38	100.31063	100.42	0.00
07/05/2010	Spot Bond	8.9600	8.77	97.42902	98.50	0.00
06/05/2010	Spot Bond	8.7700	8.73	98.49616	98.70	0.00
05/05/2010	Spot Bond	8.7300	8.57	98.70464	99.57	0.00
04/05/2010	Spot Bond	8.5700	8.50	99.56986	99.96	0.00
03/05/2010	Spot Bond	8.5000	8.46	99.95961	100.17	0.00
07/05/2010	Spot Bond	8.2500	8.05	100.06905	100.66	0.00
06/05/2010	Spot Bond	8.0500	8.01	100.66428	100.77	0.00
05/05/2010	Spot Bond	8.0100	7.84	100.76650	101.25	0.00
04/05/2010	Spot Bond	7.8350	7.77	101.24749	101.45	0.00
03/05/2010	Spot Bond	7.7650	7.72	101.44580	101.57	0.00
07/05/2010	Spot Bond	9.0050	8.84	91.14620	92.10	0.00
06/05/2010	Spot Bond	8.8400	8.82	92.10461	92.20	0.00
05/05/2010	Spot Bond	8.8200	8.66	92.20243	93.10	0.00
04/05/2010	Spot Bond	8.6600	8.60	93.10311	93.45	0.00
03/05/2010	Spot Bond	8.6000	8.57	93.44730	93.64	0.00
07/05/2010	Spot Bond	9.0800	8.93	84.86129	85.79	0.00
06/05/2010	Spot Bond	8.9250	8.90	85.79189	85.96	0.00
05/05/2010	Spot Bond	8.8950	8.72	85.95718	86.99	0.00
04/05/2010	Spot Bond	8.7200	8.66	86.99050	87.38	0.00
03/05/2010	Spot Bond	8.6550	8.63	87.38153	87.52	0.00
07/05/2010	Spot Bond	9.0700	8.97	72.74284	73.49	0.00
06/05/2010	Spot Bond	8.9700	8.95	73.49277	73.63	0.00
05/05/2010	Spot Bond	8.9500	8.83	73.63028	74.52	0.00
04/05/2010	Spot Bond	8.8300	8.77	74.51974	74.98	0.00
03/05/2010	Spot Bond	8.7700	8.74	74.98079	75.20	0.00
14/05/2010	Spot Bond	15.6790	15.68	84.11479	83.34	0.00
13/05/2010	Spot Bond	15.6790	15.68	84.07926	83.34	0.00
12/05/2010	Spot Bond	15.6790	15.68	84.04374	83.34	0.00
11/05/2010	Spot Bond	15.6790	15.68	83.93727	83.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	Spot Bond	15.6790	15.68	83.90182	83.34	0.00
14/05/2010	Spot Bond	7.3600	7.36	104.31247	103.86	0.00
12/05/2010	Spot Bond	7.3600	7.36	104.27128	103.86	0.00
13/05/2010	Spot Bond	7.3600	7.36	104.29187	103.86	0.00
11/05/2010	Spot Bond	7.3600	7.36	104.20956	103.86	0.00
10/05/2010	Spot Bond	7.3600	7.36	104.18901	103.86	0.00
14/05/2010	Spot Bond	7.0200	6.96	110.01309	110.07	0.00
13/05/2010	Spot Bond	6.9600	7.04	110.06897	109.95	0.00
12/05/2010	Spot Bond	7.0350	7.14	109.95268	109.76	0.00
11/05/2010	Spot Bond	7.1400	7.16	109.75594	109.71	0.00
10/05/2010	Spot Bond	7.1600	7.36	109.70933	109.43	0.00
14/05/2010	Spot Bond	7.9800	7.92	125.92036	126.19	0.00
13/05/2010	Spot Bond	7.9200	8.01	126.18764	125.72	0.00
12/05/2010	Spot Bond	8.0100	8.09	125.72006	125.27	0.00
11/05/2010	Spot Bond	8.0850	8.11	125.27316	125.15	0.00
10/05/2010	Spot Bond	8.1050	8.30	125.14865	124.18	0.00
14/05/2010	Spot Bond	8.8250	8.77	118.73166	119.23	0.00
13/05/2010	Spot Bond	8.7700	8.87	119.23041	118.25	0.00
12/05/2010	Spot Bond	8.8700	8.93	118.24686	117.59	0.00
11/05/2010	Spot Bond	8.9300	8.98	117.59456	117.14	0.00
10/05/2010	Spot Bond	8.9750	9.15	117.14325	115.49	0.00
14/05/2010	Spot Bond	7.9450	7.89	106.61573	106.82	0.00
13/05/2010	Spot Bond	7.8850	7.98	106.82477	106.45	0.00
12/05/2010	Spot Bond	7.9750	8.05	106.45435	106.10	0.00
11/05/2010	Spot Bond	8.0500	8.07	106.09664	106.00	0.00
10/05/2010	Spot Bond	8.0700	8.28	105.99668	105.17	0.00
14/05/2010	Spot Bond	8.5500	8.50	99.82928	100.07	0.00
13/05/2010	Spot Bond	8.5000	8.59	100.07251	99.57	0.00
12/05/2010	Spot Bond	8.5900	8.67	99.57170	99.08	0.00
11/05/2010	Spot Bond	8.6700	8.69	99.08053	98.98	0.00
10/05/2010	Spot Bond	8.6850	8.88	98.97862	97.94	0.00
14/05/2010	Spot Bond	8.6200	8.57	99.55310	99.82	0.00
13/05/2010	Spot Bond	8.5700	8.66	99.82268	99.27	0.00
12/05/2010	Spot Bond	8.6600	8.74	99.27360	98.74	0.00
11/05/2010	Spot Bond	8.7400	8.77	98.73942	98.54	0.00
10/05/2010	Spot Bond	8.7700	8.96	98.54262	97.43	0.00
14/05/2010	Spot Bond	7.9300	7.87	101.21092	101.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	Spot Bond	7.8700	7.96	101.37539	101.07	0.00
12/05/2010	Spot Bond	7.9600	8.04	101.07443	100.78	0.00
11/05/2010	Spot Bond	8.0350	8.06	100.77657	100.69	0.00
10/05/2010	Spot Bond	8.0550	8.25	100.69271	100.07	0.00
14/05/2010	Spot Bond	8.7000	8.63	93.12272	93.56	0.00
13/05/2010	Spot Bond	8.6250	8.72	93.55609	92.99	0.00
12/05/2010	Spot Bond	8.7150	8.78	92.98820	92.53	0.00
11/05/2010	Spot Bond	8.7800	8.82	92.53052	92.27	0.00
10/05/2010	Spot Bond	8.8200	9.01	92.26841	91.15	0.00
14/05/2010	Spot Bond	8.7500	8.69	87.04561	87.40	0.00
13/05/2010	Spot Bond	8.6900	8.78	87.40316	86.82	0.00
12/05/2010	Spot Bond	8.7800	8.87	86.81672	86.23	0.00
11/05/2010	Spot Bond	8.8650	8.91	86.22516	85.96	0.00
10/05/2010	Spot Bond	8.9050	9.08	85.95656	84.86	0.00
14/05/2010	Spot Bond	8.7700	8.72	75.20972	75.59	0.00
13/05/2010	Spot Bond	8.7200	8.82	75.59478	74.78	0.00
12/05/2010	Spot Bond	8.8200	8.87	74.77529	74.37	0.00
11/05/2010	Spot Bond	8.8650	8.90	74.36613	74.07	0.00
10/05/2010	Spot Bond	8.9000	9.07	74.07334	72.74	0.00
21/05/2010	Spot Bond	15.6790	15.68	84.36393	83.34	0.00
20/05/2010	Spot Bond	15.6790	15.68	84.32830	83.34	0.00
19/05/2010	Spot Bond	15.6790	15.68	84.29268	83.34	0.00
18/05/2010	Spot Bond	15.6790	15.68	84.18590	83.34	0.00
17/05/2010	Spot Bond	15.6790	15.68	84.15033	83.34	0.00
21/05/2010	Spot Bond	7.3600	7.36	104.45688	103.86	0.00
19/05/2010	Spot Bond	7.3600	7.36	104.41558	103.86	0.00
20/05/2010	Spot Bond	7.3600	7.36	104.43622	103.86	0.00
18/05/2010	Spot Bond	7.3600	7.36	104.35369	103.86	0.00
17/05/2010	Spot Bond	7.3600	7.36	104.33307	103.86	0.00
21/05/2010	Spot Bond	7.2300	7.29	109.89483	109.80	0.00
20/05/2010	Spot Bond	7.2850	7.22	109.80482	109.87	0.00
19/05/2010	Spot Bond	7.2150	7.07	109.87124	109.99	0.00
18/05/2010	Spot Bond	7.0700	7.07	109.99104	109.98	0.00
17/05/2010	Spot Bond	7.0650	7.02	109.97662	110.01	0.00
21/05/2010	Spot Bond	8.1800	8.24	125.13772	124.82	0.00
20/05/2010	Spot Bond	8.2400	8.17	124.82119	125.13	0.00
19/05/2010	Spot Bond	8.1700	8.03	125.13153	125.73	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	Spot Bond	8.0300	8.03	125.72988	125.73	0.00
17/05/2010	Spot Bond	8.0250	7.98	125.72738	125.92	0.00
21/05/2010	Spot Bond	9.0350	9.11	116.95131	116.23	0.00
20/05/2010	Spot Bond	9.1100	9.06	116.22890	116.66	0.00
19/05/2010	Spot Bond	9.0600	8.96	116.66247	117.51	0.00
18/05/2010	Spot Bond	8.9600	8.94	117.51017	117.72	0.00
17/05/2010	Spot Bond	8.9350	8.83	117.71693	118.73	0.00
21/05/2010	Spot Bond	8.1400	8.20	106.02957	105.80	0.00
20/05/2010	Spot Bond	8.1950	8.13	105.79700	106.04	0.00
19/05/2010	Spot Bond	8.1250	7.99	106.04030	106.51	0.00
18/05/2010	Spot Bond	7.9850	7.99	106.50740	106.48	0.00
17/05/2010	Spot Bond	7.9850	7.95	106.48450	106.62	0.00
21/05/2010	Spot Bond	8.7200	8.78	99.09279	98.76	0.00
20/05/2010	Spot Bond	8.7800	8.73	98.75609	98.99	0.00
19/05/2010	Spot Bond	8.7300	8.60	98.99445	99.61	0.00
18/05/2010	Spot Bond	8.6000	8.60	99.60987	99.61	0.00
17/05/2010	Spot Bond	8.5950	8.55	99.61354	99.83	0.00
21/05/2010	Spot Bond	8.8200	8.88	98.55752	98.19	0.00
20/05/2010	Spot Bond	8.8800	8.82	98.19037	98.54	0.00
19/05/2010	Spot Bond	8.8150	8.67	98.53951	99.31	0.00
18/05/2010	Spot Bond	8.6700	8.66	99.30795	99.34	0.00
17/05/2010	Spot Bond	8.6600	8.62	99.34299	99.55	0.00
21/05/2010	Spot Bond	8.1200	8.18	100.77942	100.59	0.00
20/05/2010	Spot Bond	8.1750	8.10	100.58895	100.80	0.00
19/05/2010	Spot Bond	8.1000	7.96	100.79644	101.16	0.00
18/05/2010	Spot Bond	7.9600	7.98	101.16164	101.09	0.00
17/05/2010	Spot Bond	7.9750	7.93	101.09346	101.21	0.00
21/05/2010	Spot Bond	8.8450	8.91	92.40549	92.00	0.00
20/05/2010	Spot Bond	8.9100	8.86	91.99653	92.27	0.00
19/05/2010	Spot Bond	8.8600	8.75	92.27183	92.89	0.00
18/05/2010	Spot Bond	8.7450	8.75	92.89493	92.87	0.00
17/05/2010	Spot Bond	8.7450	8.70	92.87297	93.12	0.00
21/05/2010	Spot Bond	8.8900	8.96	86.31577	85.89	0.00
20/05/2010	Spot Bond	8.9550	8.92	85.89403	86.09	0.00
19/05/2010	Spot Bond	8.9200	8.80	86.08924	86.77	0.00
18/05/2010	Spot Bond	8.8000	8.80	86.77320	86.78	0.00
17/05/2010	Spot Bond	8.7950	8.75	86.78404	87.05	0.00

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21/05/2010	Spot Bond	8.9950	9.08	73.56442	72.90	0.00
20/05/2010	Spot Bond	9.0800	9.03	72.89637	73.30	0.00
19/05/2010	Spot Bond	9.0250	8.93	73.29842	73.98	0.00
18/05/2010	Spot Bond	8.9300	8.91	73.97995	74.16	0.00
17/05/2010	Spot Bond	8.9050	8.77	74.15763	75.21	0.00
27/05/2010	Spot Bond	15.6790	15.68	84.57808	83.34	0.00
26/05/2010	Spot Bond	15.6790	15.68	84.54235	83.34	0.00
25/05/2010	Spot Bond	15.6790	15.68	84.43526	83.34	0.00
24/05/2010	Spot Bond	15.6790	15.68	84.39958	83.34	0.00
26/05/2010	Spot Bond	7.3600	7.36	104.56028	103.86	0.00
27/05/2010	Spot Bond	7.3600	7.36	104.58098	103.86	0.00
25/05/2010	Spot Bond	7.3600	7.36	104.49821	103.86	0.00
24/05/2010	Spot Bond	7.3600	7.36	104.47755	103.86	0.00
27/05/2010	Spot Bond	7.0500	7.10	110.24444	110.16	0.00
26/05/2010	Spot Bond	7.1000	7.24	110.16174	109.93	0.00
25/05/2010	Spot Bond	7.2350	7.17	109.93104	109.99	0.00
24/05/2010	Spot Bond	7.1700	7.23	109.99086	109.89	0.00
26/05/2010	Spot Bond	8.0500	8.19	125.90217	125.14	0.00
27/05/2010	Spot Bond	8.0000	8.05	126.17172	125.90	0.00
25/05/2010	Spot Bond	8.1900	8.12	125.14406	125.45	0.00
24/05/2010	Spot Bond	8.1200	8.18	125.45489	125.14	0.00
26/05/2010	Spot Bond	8.8900	9.03	118.45280	117.05	0.00
27/05/2010	Spot Bond	8.8600	8.89	118.76540	118.45	0.00
25/05/2010	Spot Bond	9.0300	8.96	117.05460	117.68	0.00
24/05/2010	Spot Bond	8.9600	9.04	117.68007	116.95	0.00
26/05/2010	Spot Bond	7.9900	8.15	106.71762	106.06	0.00
27/05/2010	Spot Bond	7.9400	7.99	106.93197	106.72	0.00
25/05/2010	Spot Bond	8.1450	8.08	106.05703	106.28	0.00
24/05/2010	Spot Bond	8.0800	8.14	106.28153	106.03	0.00
26/05/2010	Spot Bond	8.6200	8.73	99.73265	99.09	0.00
27/05/2010	Spot Bond	8.5750	8.62	99.99282	99.73	0.00
25/05/2010	Spot Bond	8.7300	8.66	99.08643	99.43	0.00
24/05/2010	Spot Bond	8.6600	8.72	99.43061	99.09	0.00
26/05/2010	Spot Bond	8.6800	8.83	99.48178	98.58	0.00
27/05/2010	Spot Bond	8.6250	8.68	99.82450	99.48	0.00
25/05/2010	Spot Bond	8.8250	8.76	98.57557	98.93	0.00
24/05/2010	Spot Bond	8.7600	8.82	98.92612	98.56	0.00

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26/05/2010	Spot Bond	7.9500	8.12	101.41072	100.84	0.00
27/05/2010	Spot Bond	7.8850	7.95	101.63231	101.41	0.00
25/05/2010	Spot Bond	8.1150	8.06	100.83904	100.99	0.00
24/05/2010	Spot Bond	8.0600	8.12	100.98537	100.78	0.00
26/05/2010	Spot Bond	8.7250	8.86	93.23521	92.36	0.00
27/05/2010	Spot Bond	8.6750	8.73	93.55901	93.24	0.00
25/05/2010	Spot Bond	8.8600	8.79	92.36026	92.76	0.00
24/05/2010	Spot Bond	8.7900	8.85	92.75652	92.41	0.00
26/05/2010	Spot Bond	8.7600	8.90	87.22770	86.29	0.00
27/05/2010	Spot Bond	8.7300	8.76	87.43631	87.23	0.00
25/05/2010	Spot Bond	8.9000	8.83	86.29494	86.71	0.00
24/05/2010	Spot Bond	8.8300	8.89	86.70876	86.32	0.00
26/05/2010	Spot Bond	8.8300	8.98	74.94317	73.75	0.00
27/05/2010	Spot Bond	8.7800	8.83	75.35926	74.94	0.00
25/05/2010	Spot Bond	8.9750	8.91	73.75423	74.24	0.00
24/05/2010	Spot Bond	8.9100	9.00	74.24217	73.56	0.00
Grand Total:						0.00