



j-Bonds Monthly Statistics Report

From: 03/05/2010 To: 04/05/2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 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 |
| 03/05/2010 | Spot Bond | 7.3600 | 7.36 | 104.04533 | 103.86 | 0.00 |
| 04/05/2010 | Spot Bond | 7.3600 | 7.36 | 104.06583 | 103.86 | 0.00 |
| 03/05/2010 | Spot Bond | 6.8850 | 6.85 | 109.92181 | 109.95 | 0.00 |
| 04/05/2010 | Spot Bond | 6.9600 | 6.89 | 109.84410 | 109.92 | 0.00 |
| 03/05/2010 | Spot Bond | 7.8250 | 7.79 | 126.33847 | 126.49 | 0.00 |
| 04/05/2010 | Spot Bond | 7.8950 | 7.83 | 126.01842 | 126.34 | 0.00 |
| 03/05/2010 | Spot Bond | 8.7750 | 8.74 | 118.84542 | 119.15 | 0.00 |
| 04/05/2010 | Spot Bond | 8.8350 | 8.78 | 118.29861 | 118.85 | 0.00 |
| 03/05/2010 | Spot Bond | 7.7950 | 7.77 | 106.90391 | 107.00 | 0.00 |
| 04/05/2010 | Spot Bond | 7.8650 | 7.80 | 106.65327 | 106.90 | 0.00 |
| 03/05/2010 | Spot Bond | 8.4050 | 8.38 | 100.31063 | 100.42 | 0.00 |
| 04/05/2010 | Spot Bond | 8.4850 | 8.41 | 99.90401 | 100.31 | 0.00 |
| 03/05/2010 | Spot Bond | 8.5000 | 8.46 | 99.95961 | 100.17 | 0.00 |
| 04/05/2010 | Spot Bond | 8.5700 | 8.50 | 99.56986 | 99.96 | 0.00 |
| 03/05/2010 | Spot Bond | 7.7650 | 7.72 | 101.44580 | 101.57 | 0.00 |
| 04/05/2010 | Spot Bond | 7.8350 | 7.77 | 101.24749 | 101.45 | 0.00 |
| 03/05/2010 | Spot Bond | 8.6000 | 8.57 | 93.44730 | 93.64 | 0.00 |
| 04/05/2010 | Spot Bond | 8.6600 | 8.60 | 93.10311 | 93.45 | 0.00 |
| 03/05/2010 | Spot Bond | 8.6550 | 8.63 | 87.38153 | 87.52 | 0.00 |
| 04/05/2010 | Spot Bond | 8.7200 | 8.66 | 86.99050 | 87.38 | 0.00 |
| 03/05/2010 | Spot Bond | 8.7700 | 8.74 | 74.98079 | 75.20 | 0.00 |
| 04/05/2010 | Spot Bond | 8.8300 | 8.77 | 74.51974 | 74.98 | 0.00 |
| Grand Total: | | | | | | 0.00 |