



j-Bonds Monthly Statistics Report

From: 10/05/2010 To: 13/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
10/05/2010	Spot Bond	15.6790	15.68	83.90182	83.34	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
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
12/05/2010	Spot Bond	8.0100	8.09	125.72006	125.27	0.00
13/05/2010	Spot Bond	7.9200	8.01	126.18764	125.72	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
12/05/2010	Spot Bond	8.8700	8.93	118.24686	117.59	0.00
13/05/2010	Spot Bond	8.7700	8.87	119.23041	118.25	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
12/05/2010	Spot Bond	7.9750	8.05	106.45435	106.10	0.00
13/05/2010	Spot Bond	7.8850	7.98	106.82477	106.45	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
12/05/2010	Spot Bond	8.5900	8.67	99.57170	99.08	0.00
13/05/2010	Spot Bond	8.5000	8.59	100.07251	99.57	0.00
11/05/2010	Spot Bond	8.6700	8.69	99.08053	98.98	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	8.6850	8.88	98.97862	97.94	0.00
12/05/2010	Spot Bond	8.6600	8.74	99.27360	98.74	0.00
13/05/2010	Spot Bond	8.5700	8.66	99.82268	99.27	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
12/05/2010	Spot Bond	7.9600	8.04	101.07443	100.78	0.00
13/05/2010	Spot Bond	7.8700	7.96	101.37539	101.07	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
12/05/2010	Spot Bond	8.7150	8.78	92.98820	92.53	0.00
13/05/2010	Spot Bond	8.6250	8.72	93.55609	92.99	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
12/05/2010	Spot Bond	8.7800	8.87	86.81672	86.23	0.00
13/05/2010	Spot Bond	8.6900	8.78	87.40316	86.82	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
12/05/2010	Spot Bond	8.8200	8.87	74.77529	74.37	0.00
13/05/2010	Spot Bond	8.7200	8.82	75.59478	74.78	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
Grand Total:						0.00