



j-Bonds Monthly Statistics Report

From: 17/05/2010 To: 21/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
20/05/2010	Spot Bond	7.3600	7.36	104.43622	103.86	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
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
20/05/2010	Spot Bond	8.2400	8.17	124.82119	125.13	0.00
21/05/2010	Spot Bond	8.1800	8.24	125.13772	124.82	0.00
19/05/2010	Spot Bond	8.1700	8.03	125.13153	125.73	0.00
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
20/05/2010	Spot Bond	9.1100	9.06	116.22890	116.66	0.00
21/05/2010	Spot Bond	9.0350	9.11	116.95131	116.23	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
20/05/2010	Spot Bond	8.1950	8.13	105.79700	106.04	0.00
21/05/2010	Spot Bond	8.1400	8.20	106.02957	105.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
20/05/2010	Spot Bond	8.7800	8.73	98.75609	98.99	0.00
21/05/2010	Spot Bond	8.7200	8.78	99.09279	98.76	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
20/05/2010	Spot Bond	8.8800	8.82	98.19037	98.54	0.00
21/05/2010	Spot Bond	8.8200	8.88	98.55752	98.19	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
20/05/2010	Spot Bond	8.1750	8.10	100.58895	100.80	0.00
21/05/2010	Spot Bond	8.1200	8.18	100.77942	100.59	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
20/05/2010	Spot Bond	8.9100	8.86	91.99653	92.27	0.00
21/05/2010	Spot Bond	8.8450	8.91	92.40549	92.00	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
20/05/2010	Spot Bond	8.9550	8.92	85.89403	86.09	0.00
21/05/2010	Spot Bond	8.8900	8.96	86.31577	85.89	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
20/05/2010	Spot Bond	9.0800	9.03	72.89637	73.30	0.00
21/05/2010	Spot Bond	8.9950	9.08	73.56442	72.90	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
Grand Total:						0.00