



j-Bonds Monthly Statistics Report

From: 30/08/2010 To: 30/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	Spot Bond	15.6790	15.68	91.07994	83.34	0.00
30/08/2010	Spot Bond	7.3600	7.36	102.76021	103.86	0.00
30/08/2010	Spot Bond	6.1700	6.11	106.56223	106.60	0.00
30/08/2010	Spot Bond	7.2250	7.18	132.36373	132.56	0.00
30/08/2010	Spot Bond	8.0250	7.95	124.35757	125.17	0.00
30/08/2010	Spot Bond	1.4500	1.45	114.74146	114.74	0.00
30/08/2010	Spot Bond	2.5400	2.54	134.45467	134.45	0.00
30/08/2010	Spot Bond	7.0800	7.04	107.82671	107.96	0.00
30/08/2010	Spot Bond	2.5000	2.50	117.49767	117.49	0.00
30/08/2010	Spot Bond	7.7250	7.68	106.63725	106.86	0.00
30/08/2010	Spot Bond	7.8300	7.78	102.60072	102.88	0.00
30/08/2010	Spot Bond	6.9550	6.93	102.59736	102.65	0.00
30/08/2010	Spot Bond	7.9200	7.86	96.57884	96.94	0.00
30/08/2010	Spot Bond	7.9750	7.92	94.20695	94.55	0.00
30/08/2010	Spot Bond	8.0000	7.92	83.70587	84.43	0.00
30/08/2010	Spot Bond	2.5800	2.60	101.38120	101.09	0.00
30/08/2010	Spot Bond	2.4500	2.45	100.51802	100.51	0.00
30/08/2010	Spot Bond	2.5700	2.57	102.01566	102.01	0.00
Grand Total:						0.00