



j-Bonds Monthly Statistics Report

From: 24/01/2011 To: 24/01/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	Spot Bond	15.6790	15.68	95.43852	83.34	0.00
24/01/2011	Spot Bond	6.4000	6.44	109.08849	109.05	0.00
24/01/2011	Spot Bond	7.8300	7.87	126.64185	126.44	0.00
24/01/2011	Spot Bond	8.6650	8.77	116.72875	115.71	0.00
24/01/2011	Spot Bond	211.3334	211.31	8.96459	8.93	0.00
24/01/2011	Spot Bond	226.7222	226.69	2.99980	2.99	0.00
24/01/2011	Spot Bond	7.6600	7.69	104.49060	104.37	0.00
24/01/2011	Spot Bond	2.7300	2.76	112.66503	112.11	0.00
24/01/2011	Spot Bond	8.3550	8.41	102.51127	102.21	0.00
24/01/2011	Spot Bond	8.5150	8.60	97.88189	97.42	0.00
24/01/2011	Spot Bond	7.3700	7.39	100.58530	100.51	0.00
24/01/2011	Spot Bond	8.6000	8.68	91.91582	91.43	0.00
24/01/2011	Spot Bond	8.6150	8.70	89.72082	89.21	0.00
24/01/2011	Spot Bond	8.6250	8.73	77.77862	76.95	0.00
24/01/2011	Spot Bond	2.7000	2.70	99.48107	99.47	0.00
24/01/2011	Spot Bond	2.1900	2.21	101.71003	101.59	0.00
24/01/2011	Spot Bond	2.7100	2.71	100.34891	100.34	0.00
24/01/2011	Spot Bond	8.0000	8.00	92.95680	8.00	0.00
Grand Total:						0.00