



j-Bonds Monthly Statistics Report

For April 2010

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 01/04/2010 | Spot Bond | 15.6790 | 15.68 | 85.90463 | 77.34 | 0.00 |
| 01/04/2010 | Spot Bond | 7.3600 | 7.38 | 103.47457 | 106.98 | 0.00 |
| 01/04/2010 | Spot Bond | 6.9000 | 7.01 | 109.33638 | 109.17 | 0.00 |
| 01/04/2010 | Spot Bond | 7.8400 | 7.95 | 125.52745 | 124.98 | 0.00 |
| 01/04/2010 | Spot Bond | 8.6800 | 8.81 | 118.98427 | 117.75 | 0.00 |
| 01/04/2010 | Spot Bond | 7.8250 | 7.96 | 106.15804 | 105.62 | 0.00 |
| 01/04/2010 | Spot Bond | 8.3400 | 8.44 | 100.03723 | 99.47 | 0.00 |
| 01/04/2010 | Spot Bond | 8.4150 | 8.51 | 99.82881 | 99.24 | 0.00 |
| 01/04/2010 | Spot Bond | 7.8250 | 7.96 | 100.65797 | 100.22 | 0.00 |
| 01/04/2010 | Spot Bond | 8.5300 | 8.64 | 93.27214 | 92.57 | 0.00 |
| 01/04/2010 | Spot Bond | 8.6200 | 8.74 | 87.04029 | 86.26 | 0.00 |
| 01/04/2010 | Spot Bond | 8.6800 | 8.83 | 75.21775 | 74.03 | 0.00 |
| 08/04/2010 | Spot Bond | 15.6790 | 15.68 | 85.93539 | 77.34 | 0.00 |
| 07/04/2010 | Spot Bond | 15.6790 | 15.68 | 86.05155 | 77.34 | 0.00 |
| 06/04/2010 | Spot Bond | 15.6790 | 15.68 | 85.94133 | 77.34 | 0.00 |
| 07/04/2010 | Spot Bond | 7.3600 | 7.38 | 103.55573 | 106.98 | 0.00 |
| 08/04/2010 | Spot Bond | 7.3600 | 7.38 | 103.57603 | 106.98 | 0.00 |
| 06/04/2010 | Spot Bond | 7.3600 | 7.38 | 103.49485 | 106.98 | 0.00 |
| 07/04/2010 | Spot Bond | 6.9850 | 7.01 | 109.30049 | 109.20 | 0.00 |
| 08/04/2010 | Spot Bond | 7.0350 | 6.99 | 109.25254 | 109.30 | 0.00 |
| 06/04/2010 | Spot Bond | 7.0100 | 6.90 | 109.20489 | 109.34 | 0.00 |
| 07/04/2010 | Spot Bond | 7.9200 | 7.95 | 125.23247 | 125.00 | 0.00 |
| 08/04/2010 | Spot Bond | 7.9700 | 7.92 | 125.00987 | 125.23 | 0.00 |
| 06/04/2010 | Spot Bond | 7.9500 | 7.84 | 125.00343 | 125.53 | 0.00 |
| 07/04/2010 | Spot Bond | 8.7600 | 8.79 | 118.31907 | 117.95 | 0.00 |
| 08/04/2010 | Spot Bond | 8.8100 | 8.76 | 117.86569 | 118.32 | 0.00 |
| 06/04/2010 | Spot Bond | 8.7900 | 8.68 | 117.94629 | 118.98 | 0.00 |

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|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 07/04/2010 | Spot Bond | 7.9050 | 7.94 | 105.93204 | 105.75 | 0.00 |
| 08/04/2010 | Spot Bond | 7.9500 | 7.91 | 105.77770 | 105.93 | 0.00 |
| 06/04/2010 | Spot Bond | 7.9350 | 7.83 | 105.74616 | 106.16 | 0.00 |
| 07/04/2010 | Spot Bond | 8.4550 | 8.48 | 99.50327 | 99.30 | 0.00 |
| 08/04/2010 | Spot Bond | 8.5100 | 8.46 | 99.22960 | 99.50 | 0.00 |
| 06/04/2010 | Spot Bond | 8.4800 | 8.34 | 99.30127 | 100.04 | 0.00 |
| 07/04/2010 | Spot Bond | 8.5150 | 8.54 | 99.32339 | 99.14 | 0.00 |
| 08/04/2010 | Spot Bond | 8.5700 | 8.52 | 99.02047 | 99.32 | 0.00 |
| 06/04/2010 | Spot Bond | 8.5350 | 8.42 | 99.13647 | 99.83 | 0.00 |
| 07/04/2010 | Spot Bond | 7.9000 | 7.94 | 100.50483 | 100.33 | 0.00 |
| 08/04/2010 | Spot Bond | 7.9500 | 7.90 | 100.36780 | 100.50 | 0.00 |
| 06/04/2010 | Spot Bond | 7.9350 | 7.83 | 100.32903 | 100.66 | 0.00 |
| 07/04/2010 | Spot Bond | 8.6250 | 8.65 | 92.77374 | 92.56 | 0.00 |
| 08/04/2010 | Spot Bond | 8.6800 | 8.63 | 92.45923 | 92.77 | 0.00 |
| 06/04/2010 | Spot Bond | 8.6500 | 8.53 | 92.55574 | 93.27 | 0.00 |
| 07/04/2010 | Spot Bond | 8.7100 | 8.73 | 86.54812 | 86.39 | 0.00 |
| 08/04/2010 | Spot Bond | 8.7650 | 8.71 | 86.22090 | 86.55 | 0.00 |
| 06/04/2010 | Spot Bond | 8.7250 | 8.62 | 86.39269 | 87.04 | 0.00 |
| 07/04/2010 | Spot Bond | 8.7700 | 8.80 | 74.55996 | 74.31 | 0.00 |
| 08/04/2010 | Spot Bond | 8.8200 | 8.77 | 74.17814 | 74.56 | 0.00 |
| 06/04/2010 | Spot Bond | 8.7950 | 8.68 | 74.30742 | 75.22 | 0.00 |
| Grand Total: | | | | | | 0.00 |