



# j-Bonds Monthly Statistics Report

For August 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	Spot Bond	15.6790	15.68	90.05798	83.34	0.00
04/08/2010	Spot Bond	15.6790	15.68	90.20866	83.34	0.00
05/08/2010	Spot Bond	15.6790	15.68	90.24636	83.34	0.00
02/08/2010	Spot Bond	15.6790	15.68	90.02035	83.34	0.00
03/08/2010	Spot Bond	7.3600	7.36	105.96581	103.86	0.00
04/08/2010	Spot Bond	7.3600	7.36	106.05093	103.86	0.00
05/08/2010	Spot Bond	7.3600	7.36	106.07223	103.86	0.00
02/08/2010	Spot Bond	7.3600	7.36	105.94456	103.86	0.00
05/08/2010	Spot Bond	6.5800	6.59	112.22098	112.19	0.00
04/08/2010	Spot Bond	6.5900	6.56	112.19068	112.15	0.00
03/08/2010	Spot Bond	6.5550	6.54	112.14896	112.15	0.00
02/08/2010	Spot Bond	6.5400	6.53	112.14536	112.14	0.00
03/08/2010	Spot Bond	7.6050	7.59	129.83601	129.88	0.00
04/08/2010	Spot Bond	7.6400	7.61	129.77396	129.84	0.00
05/08/2010	Spot Bond	7.6300	7.64	129.84819	129.77	0.00
02/08/2010	Spot Bond	7.5900	7.58	129.88170	129.90	0.00
04/08/2010	Spot Bond	8.5100	8.45	118.81745	119.30	0.00
05/08/2010	Spot Bond	8.5300	8.51	118.64766	118.82	0.00
03/08/2010	Spot Bond	8.4500	8.45	119.30301	119.28	0.00
02/08/2010	Spot Bond	8.4500	8.44	119.27603	119.35	0.00
04/08/2010	Spot Bond	1.4400	1.44	114.66507	114.65	0.00
05/08/2010	Spot Bond	1.4400	1.44	114.66957	114.67	0.00
03/08/2010	Spot Bond	1.4400	1.45	114.64709	114.61	0.00
02/08/2010	Spot Bond	1.4500	1.42	114.61471	114.69	0.00
05/08/2010	Spot Bond	2.9200	2.92	129.27858	129.27	0.00
04/08/2010	Spot Bond	2.9200	2.92	129.26834	129.23	0.00
02/08/2010	Spot Bond	2.9400	2.97	128.96153	128.57	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	Spot Bond	2.9200	2.94	129.22739	128.96	0.00
03/08/2010	Spot Bond	7.5350	7.52	105.54179	105.58	0.00
04/08/2010	Spot Bond	7.5700	7.54	105.49557	105.54	0.00
05/08/2010	Spot Bond	7.5550	7.57	105.57332	105.50	0.00
02/08/2010	Spot Bond	7.5200	7.51	105.57707	105.59	0.00
05/08/2010	Spot Bond	2.9300	2.93	109.35162	109.34	0.00
04/08/2010	Spot Bond	2.9300	2.93	109.34293	109.31	0.00
03/08/2010	Spot Bond	2.9300	2.93	109.30818	109.30	0.00
02/08/2010	Spot Bond	2.9300	3.03	109.29949	107.54	0.00
03/08/2010	Spot Bond	8.1350	8.09	103.82588	104.04	0.00
04/08/2010	Spot Bond	8.1800	8.14	103.67621	103.83	0.00
05/08/2010	Spot Bond	8.1850	8.18	103.67222	103.68	0.00
02/08/2010	Spot Bond	8.0900	8.08	104.04416	104.08	0.00
04/08/2010	Spot Bond	8.2850	8.23	99.38146	99.62	0.00
05/08/2010	Spot Bond	8.2900	8.29	99.37409	99.38	0.00
03/08/2010	Spot Bond	8.2300	8.20	99.61803	99.77	0.00
02/08/2010	Spot Bond	8.2000	8.19	99.77380	99.81	0.00
03/08/2010	Spot Bond	7.4150	7.40	100.69520	100.72	0.00
04/08/2010	Spot Bond	7.4500	7.42	100.67051	100.70	0.00
05/08/2010	Spot Bond	7.4200	7.45	100.77995	100.67	0.00
02/08/2010	Spot Bond	7.4000	7.39	100.72024	100.73	0.00
04/08/2010	Spot Bond	8.3550	8.29	93.39021	93.71	0.00
05/08/2010	Spot Bond	8.3800	8.36	93.25767	93.39	0.00
03/08/2010	Spot Bond	8.2900	8.28	93.70765	93.75	0.00
02/08/2010	Spot Bond	8.2800	8.26	93.74879	93.85	0.00
03/08/2010	Spot Bond	8.4000	8.38	90.88051	90.99	0.00
04/08/2010	Spot Bond	8.4500	8.40	90.64215	90.88	0.00
05/08/2010	Spot Bond	8.4800	8.45	90.47132	90.64	0.00
02/08/2010	Spot Bond	8.3800	8.37	90.98865	91.06	0.00
04/08/2010	Spot Bond	8.4650	8.41	79.19744	79.59	0.00
05/08/2010	Spot Bond	8.4650	8.47	79.21539	79.20	0.00
03/08/2010	Spot Bond	8.4100	8.41	79.59282	79.57	0.00
02/08/2010	Spot Bond	8.4100	8.40	79.57492	79.64	0.00
04/08/2010	Spot Bond	2.9900	3.00	95.61970	95.46	0.00
05/08/2010	Spot Bond	2.9900	2.99	95.62747	95.62	0.00
03/08/2010	Spot Bond	3.0000	3.00	95.45678	95.45	0.00
02/08/2010	Spot Bond	3.0000	3.03	95.44902	95.05	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2010	Spot Bond	2.7500	2.75	98.60168	98.59	0.00
04/08/2010	Spot Bond	2.7500	2.75	98.59436	98.57	0.00
02/08/2010	Spot Bond	2.7500	2.78	98.55779	98.37	0.00
03/08/2010	Spot Bond	2.7500	2.75	98.56511	98.56	0.00
04/08/2010	Spot Bond	3.0100	3.03	97.56757	97.35	0.00
05/08/2010	Spot Bond	3.0100	3.01	97.57549	97.57	0.00
03/08/2010	Spot Bond	3.0300	3.03	97.34594	97.34	0.00
02/08/2010	Spot Bond	3.0300	3.03	97.33797	97.33	0.00
<b>Grand Total:</b>						<b>0.00</b>