



j-Bonds Monthly Statistics Report

For February 2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	Spot Bond	15.6790	15.68	95.86269	83.34	0.00
01/02/2011	Spot Bond	6.3900	6.45	109.24614	109.19	0.00
01/02/2011	Spot Bond	7.8300	7.88	126.85699	126.61	0.00
01/02/2011	Spot Bond	8.6550	8.72	117.04175	116.45	0.00
01/02/2011	Spot Bond	211.4168	211.39	9.24830	9.21	0.00
01/02/2011	Spot Bond	225.8707	225.19	3.11109	3.11	0.00
01/02/2011	Spot Bond	7.6700	7.72	104.62963	104.46	0.00
01/02/2011	Spot Bond	2.7400	2.74	112.55065	112.54	0.00
01/02/2011	Spot Bond	8.3200	8.38	102.87154	102.57	0.00
01/02/2011	Spot Bond	8.4600	8.52	98.36737	98.04	0.00
01/02/2011	Spot Bond	7.3450	7.39	100.81160	100.67	0.00
01/02/2011	Spot Bond	8.5450	8.62	92.40791	91.95	0.00
01/02/2011	Spot Bond	8.5750	8.64	90.13287	89.71	0.00
01/02/2011	Spot Bond	8.6050	8.66	78.08724	77.62	0.00
01/02/2011	Spot Bond	2.7300	2.73	99.13433	99.13	0.00
01/02/2011	Spot Bond	2.1400	2.14	102.04098	102.03	0.00
01/02/2011	Spot Bond	2.7200	2.72	100.31350	100.31	0.00
01/02/2011	Spot Bond	8.0000	8.00	93.11809	8.00	0.00
Grand Total:						0.00