



j-Bonds Monthly Statistics Report

From: 13/09/2010 To: 13/09/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
13/09/2010	Spot Bond	6.1300	6.09	106.85135	106.87	0.00
13/09/2010	Spot Bond	7.1800	7.14	126.18625	126.35	0.00
13/09/2010	Spot Bond	7.8500	7.80	126.57785	127.14	0.00
13/09/2010	Spot Bond	1.4800	1.48	114.72505	114.72	0.00
13/09/2010	Spot Bond	2.6000	2.60	133.78973	133.78	0.00
13/09/2010	Spot Bond	7.0650	7.04	108.17049	108.26	0.00
13/09/2010	Spot Bond	2.5700	2.57	116.26763	116.26	0.00
13/09/2010	Spot Bond	7.6400	7.60	103.28176	103.51	0.00
13/09/2010	Spot Bond	7.7600	7.71	103.32665	103.61	0.00
13/09/2010	Spot Bond	6.9300	6.91	102.93852	102.99	0.00
13/09/2010	Spot Bond	7.8300	7.79	97.43630	97.70	0.00
13/09/2010	Spot Bond	7.8500	7.81	95.32422	95.57	0.00
13/09/2010	Spot Bond	7.8100	7.76	85.73049	86.19	0.00
13/09/2010	Spot Bond	2.5800	2.57	101.48067	101.61	0.00
13/09/2010	Spot Bond	2.3500	2.35	101.20083	101.19	0.00
13/09/2010	Spot Bond	2.6400	2.64	101.42407	101.42	0.00
Grand Total:						0.00