



j-Bonds Monthly Statistics Report

For September 2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2009	CGR5 jBond	15.6790	15.68	79.65429	79.46	0.00
30/09/2009	R153 jBond	7.2420	7.22	106.18757	106.14	0.00
30/09/2009	R155 jBond	7.5000	7.43	110.82746	110.89	0.00
30/09/2009	R157 jBond	8.2900	8.22	124.80254	125.12	0.00
30/09/2009	R186 jBond	8.8650	8.79	117.31175	118.01	0.00
30/09/2009	R201 jBond	8.3500	8.28	104.17477	104.40	0.00
30/09/2009	R203 jBond	8.7800	8.70	97.46070	97.86	0.00
30/09/2009	R204 jBond	8.7800	8.71	97.43829	97.82	0.00
30/09/2009	R206 jBond	8.4050	8.33	98.45612	98.65	0.00
30/09/2009	R207 jBond	8.9450	8.87	90.35610	90.78	0.00
30/09/2009	R208 jBond	8.9450	8.87	84.53304	84.98	0.00
30/09/2009	R209 jBond	8.4050	8.34	77.34105	77.89	0.00