



j-Bonds Monthly Statistics Report

For November 2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	Spot Bond	15.6790	15.68	76.89283	76.83	0.00
04/11/2009	Spot Bond	15.6790	15.68	76.82977	76.64	0.00
03/11/2009	Spot Bond	15.6790	15.68	76.64092	76.58	0.00
06/11/2009	Spot Bond	15.6790	15.68	76.95593	76.89	0.00
02/11/2009	Spot Bond	15.6790	15.68	76.57807	76.52	0.00
04/11/2009	Spot Bond	7.4090	7.42	106.78672	106.71	0.00
03/11/2009	Spot Bond	7.4230	7.43	106.71105	106.69	0.00
05/11/2009	Spot Bond	7.4440	7.41	106.78029	106.79	0.00
02/11/2009	Spot Bond	7.4280	7.42	106.68551	106.67	0.00
06/11/2009	Spot Bond	7.3390	7.44	106.88530	106.78	0.00
04/11/2009	Spot Bond	7.4400	7.55	111.72515	111.46	0.00
03/11/2009	Spot Bond	7.5500	7.55	111.46257	111.44	0.00
05/11/2009	Spot Bond	7.4200	7.44	111.78298	111.73	0.00
02/11/2009	Spot Bond	7.5500	7.49	111.43975	111.52	0.00
06/11/2009	Spot Bond	7.3500	7.42	111.92892	111.78	0.00
04/11/2009	Spot Bond	8.3550	8.47	125.44676	124.76	0.00
03/11/2009	Spot Bond	8.4700	8.47	124.76275	124.73	0.00
05/11/2009	Spot Bond	8.3500	8.36	125.50120	125.45	0.00
02/11/2009	Spot Bond	8.4700	8.41	124.73416	125.02	0.00
06/11/2009	Spot Bond	8.2800	8.35	125.89534	125.50	0.00
04/11/2009	Spot Bond	8.9550	9.06	117.42527	116.35	0.00
03/11/2009	Spot Bond	9.0600	9.06	116.34554	116.32	0.00
05/11/2009	Spot Bond	8.9550	8.96	117.45339	117.43	0.00
02/11/2009	Spot Bond	9.0600	9.00	116.31739	116.86	0.00
06/11/2009	Spot Bond	8.8900	8.96	118.10413	117.45	0.00
04/11/2009	Spot Bond	8.4200	8.53	104.70375	104.18	0.00
03/11/2009	Spot Bond	8.5300	8.53	104.18008	104.18	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2009	Spot Bond	8.4100	8.42	104.76857	104.70	0.00
02/11/2009	Spot Bond	8.5250	8.47	104.17685	104.40	0.00
06/11/2009	Spot Bond	8.3400	8.41	105.08119	104.77	0.00
04/11/2009	Spot Bond	8.8850	9.01	97.70024	96.98	0.00
03/11/2009	Spot Bond	9.0050	9.01	96.97924	96.93	0.00
05/11/2009	Spot Bond	8.8900	8.89	97.69650	97.70	0.00
02/11/2009	Spot Bond	9.0100	8.95	96.92865	97.26	0.00
06/11/2009	Spot Bond	8.8200	8.89	98.10154	97.70	0.00
04/11/2009	Spot Bond	8.8950	9.02	97.55640	96.78	0.00
03/11/2009	Spot Bond	9.0150	9.02	96.77757	96.72	0.00
05/11/2009	Spot Bond	8.8900	8.90	97.60928	97.56	0.00
02/11/2009	Spot Bond	9.0200	8.96	96.72485	97.06	0.00
06/11/2009	Spot Bond	8.8300	8.89	97.98952	97.61	0.00
04/11/2009	Spot Bond	8.4800	8.59	98.97545	98.54	0.00
03/11/2009	Spot Bond	8.5900	8.59	98.53584	98.51	0.00
05/11/2009	Spot Bond	8.4650	8.48	99.04863	98.98	0.00
02/11/2009	Spot Bond	8.5900	8.53	98.51332	98.69	0.00
06/11/2009	Spot Bond	8.4000	8.47	99.29151	99.05	0.00
04/11/2009	Spot Bond	9.0550	9.17	90.44316	89.69	0.00
03/11/2009	Spot Bond	9.1700	9.17	89.68614	89.66	0.00
05/11/2009	Spot Bond	9.0600	9.06	90.43473	90.44	0.00
02/11/2009	Spot Bond	9.1700	9.10	89.66430	90.06	0.00
06/11/2009	Spot Bond	9.0000	9.06	90.81982	90.43	0.00
04/11/2009	Spot Bond	9.0700	9.18	84.46325	83.72	0.00
03/11/2009	Spot Bond	9.1800	9.18	83.71928	83.70	0.00
05/11/2009	Spot Bond	9.0650	9.07	84.51501	84.46	0.00
02/11/2009	Spot Bond	9.1800	9.11	83.69863	84.11	0.00
06/11/2009	Spot Bond	9.0050	9.07	84.91083	84.52	0.00
04/11/2009	Spot Bond	8.6300	8.74	76.06366	75.15	0.00
03/11/2009	Spot Bond	8.7350	8.74	75.15344	75.10	0.00
05/11/2009	Spot Bond	8.6200	8.63	76.16379	76.06	0.00
02/11/2009	Spot Bond	8.7400	8.69	75.09537	75.52	0.00
06/11/2009	Spot Bond	8.5550	8.62	76.72120	76.16	0.00
13/11/2009	Spot Bond	15.6790	15.68	77.39912	77.34	0.00
12/11/2009	Spot Bond	15.6790	15.68	77.33566	77.27	0.00
11/11/2009	Spot Bond	15.6790	15.68	77.27224	77.08	0.00
10/11/2009	Spot Bond	15.6790	15.68	77.08230	77.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2009	Spot Bond	15.6790	15.68	77.01909	76.96	0.00
12/11/2009	Spot Bond	7.3820	7.35	106.97957	106.98	0.00
11/11/2009	Spot Bond	7.3490	7.35	106.98395	106.92	0.00
13/11/2009	Spot Bond	7.3600	7.38	107.01807	106.98	0.00
10/11/2009	Spot Bond	7.3470	7.33	106.92156	106.91	0.00
09/11/2009	Spot Bond	7.3340	7.34	106.91055	106.89	0.00
12/11/2009	Spot Bond	7.4200	7.35	111.94057	112.05	0.00
11/11/2009	Spot Bond	7.3450	7.35	112.04933	111.98	0.00
13/11/2009	Spot Bond	7.4500	7.42	111.91081	111.94	0.00
10/11/2009	Spot Bond	7.3450	7.31	111.98237	112.02	0.00
09/11/2009	Spot Bond	7.3100	7.35	112.02176	111.93	0.00
12/11/2009	Spot Bond	8.3650	8.28	125.62188	126.04	0.00
11/11/2009	Spot Bond	8.2800	8.28	126.03649	125.95	0.00
13/11/2009	Spot Bond	8.4000	8.37	125.46863	125.62	0.00
10/11/2009	Spot Bond	8.2800	8.24	125.95178	126.13	0.00
09/11/2009	Spot Bond	8.2400	8.28	126.13311	125.90	0.00
12/11/2009	Spot Bond	8.9700	8.88	117.50745	118.34	0.00
11/11/2009	Spot Bond	8.8800	8.89	118.34076	118.21	0.00
13/11/2009	Spot Bond	9.0100	8.97	117.15595	117.51	0.00
10/11/2009	Spot Bond	8.8850	8.86	118.20838	118.42	0.00
09/11/2009	Spot Bond	8.8600	8.89	118.42128	118.10	0.00
12/11/2009	Spot Bond	8.4350	8.35	104.83107	105.16	0.00
11/11/2009	Spot Bond	8.3500	8.35	105.15729	105.09	0.00
13/11/2009	Spot Bond	8.4700	8.44	104.71122	104.83	0.00
10/11/2009	Spot Bond	8.3500	8.31	105.08681	105.25	0.00
09/11/2009	Spot Bond	8.3050	8.34	105.24948	105.08	0.00
12/11/2009	Spot Bond	8.9350	8.85	97.61703	98.05	0.00
11/11/2009	Spot Bond	8.8500	8.83	98.05499	98.09	0.00
13/11/2009	Spot Bond	8.9700	8.94	97.45148	97.62	0.00
10/11/2009	Spot Bond	8.8300	8.79	98.09373	98.29	0.00
09/11/2009	Spot Bond	8.7900	8.82	98.28900	98.10	0.00
12/11/2009	Spot Bond	8.9450	8.86	97.44641	97.96	0.00
11/11/2009	Spot Bond	8.8550	8.84	97.95643	97.98	0.00
13/11/2009	Spot Bond	8.9800	8.95	97.26345	97.45	0.00
10/11/2009	Spot Bond	8.8400	8.80	97.97619	98.19	0.00
09/11/2009	Spot Bond	8.8000	8.83	98.19179	97.99	0.00
12/11/2009	Spot Bond	8.4950	8.41	99.10369	99.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2009	Spot Bond	8.4100	8.41	99.36870	99.32	0.00
13/11/2009	Spot Bond	8.5300	8.50	99.00818	99.10	0.00
10/11/2009	Spot Bond	8.4050	8.36	99.31895	99.45	0.00
09/11/2009	Spot Bond	8.3600	8.40	99.44967	99.29	0.00
12/11/2009	Spot Bond	9.1050	9.01	90.31631	90.87	0.00
11/11/2009	Spot Bond	9.0100	9.01	90.86787	90.80	0.00
13/11/2009	Spot Bond	9.1400	9.11	90.12820	90.32	0.00
10/11/2009	Spot Bond	9.0100	8.97	90.80261	91.05	0.00
09/11/2009	Spot Bond	8.9650	9.00	91.05436	90.82	0.00
12/11/2009	Spot Bond	9.1050	9.01	84.41046	84.98	0.00
11/11/2009	Spot Bond	9.0100	9.01	84.98230	84.92	0.00
13/11/2009	Spot Bond	9.1400	9.11	84.21427	84.41	0.00
10/11/2009	Spot Bond	9.0100	8.97	84.92059	85.15	0.00
09/11/2009	Spot Bond	8.9700	9.01	85.15128	84.91	0.00
12/11/2009	Spot Bond	8.6300	8.54	76.20504	76.93	0.00
11/11/2009	Spot Bond	8.5400	8.55	76.93497	76.84	0.00
13/11/2009	Spot Bond	8.6700	8.63	75.89429	76.21	0.00
10/11/2009	Spot Bond	8.5450	8.52	76.84011	77.03	0.00
09/11/2009	Spot Bond	8.5200	8.56	77.03209	76.72	0.00
20/11/2009	Spot Bond	15.6790	15.68	78.40190	77.34	0.00
19/11/2009	Spot Bond	15.6790	15.68	78.36915	77.34	0.00
17/11/2009	Spot Bond	15.6790	15.68	78.23825	77.34	0.00
16/11/2009	Spot Bond	15.6790	15.68	78.20555	77.34	0.00
18/11/2009	Spot Bond	15.6790	15.68	78.33640	77.34	0.00
19/11/2009	Spot Bond	7.3600	7.38	107.14635	106.98	0.00
18/11/2009	Spot Bond	7.3600	7.38	107.12496	106.98	0.00
16/11/2009	Spot Bond	7.3600	7.38	107.03944	106.98	0.00
20/11/2009	Spot Bond	7.3600	7.38	107.16774	106.98	0.00
17/11/2009	Spot Bond	7.3600	7.38	107.06081	106.98	0.00
19/11/2009	Spot Bond	7.4100	7.42	112.11568	112.08	0.00
18/11/2009	Spot Bond	7.4200	7.51	112.07583	111.86	0.00
16/11/2009	Spot Bond	7.5200	7.45	111.81173	111.91	0.00
20/11/2009	Spot Bond	7.5000	7.41	111.98305	112.12	0.00
17/11/2009	Spot Bond	7.5050	7.52	111.86055	111.81	0.00
19/11/2009	Spot Bond	8.2700	8.28	126.31476	126.23	0.00
18/11/2009	Spot Bond	8.2800	8.37	126.23438	125.71	0.00
16/11/2009	Spot Bond	8.3700	8.40	125.65280	125.47	0.00

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20/11/2009	Spot Bond	8.3500	8.27	125.92734	126.31	0.00
17/11/2009	Spot Bond	8.3650	8.37	125.70723	125.65	0.00
19/11/2009	Spot Bond	8.9300	8.98	118.08623	117.58	0.00
18/11/2009	Spot Bond	8.9800	9.04	117.58154	116.98	0.00
16/11/2009	Spot Bond	9.0300	9.01	116.99506	117.16	0.00
20/11/2009	Spot Bond	9.0200	8.93	117.25902	118.09	0.00
17/11/2009	Spot Bond	9.0350	9.03	116.97609	117.00	0.00
19/11/2009	Spot Bond	8.3300	8.34	105.42774	105.38	0.00
18/11/2009	Spot Bond	8.3350	8.43	105.38365	104.94	0.00
16/11/2009	Spot Bond	8.4350	8.47	104.87840	104.71	0.00
20/11/2009	Spot Bond	8.4050	8.33	105.14338	105.43	0.00
17/11/2009	Spot Bond	8.4250	8.44	104.94310	104.88	0.00
19/11/2009	Spot Bond	8.8550	8.88	98.21565	98.06	0.00
18/11/2009	Spot Bond	8.8800	8.96	98.05639	97.55	0.00
16/11/2009	Spot Bond	8.9550	8.97	97.55608	97.45	0.00
20/11/2009	Spot Bond	8.9300	8.86	97.83280	98.22	0.00
17/11/2009	Spot Bond	8.9600	8.96	97.55269	97.56	0.00
19/11/2009	Spot Bond	8.8650	8.89	98.08276	97.94	0.00
18/11/2009	Spot Bond	8.8850	8.97	97.94093	97.40	0.00
16/11/2009	Spot Bond	8.9700	8.98	97.34566	97.26	0.00
20/11/2009	Spot Bond	8.9450	8.87	97.63298	98.08	0.00
17/11/2009	Spot Bond	8.9650	8.97	97.39844	97.35	0.00
19/11/2009	Spot Bond	8.3850	8.40	99.63117	99.58	0.00
18/11/2009	Spot Bond	8.3950	8.48	99.57516	99.22	0.00
16/11/2009	Spot Bond	8.4950	8.53	99.14851	99.01	0.00
20/11/2009	Spot Bond	8.4650	8.39	99.38392	99.63	0.00
17/11/2009	Spot Bond	8.4800	8.50	99.22146	99.15	0.00
19/11/2009	Spot Bond	9.0350	9.06	90.89094	90.75	0.00
18/11/2009	Spot Bond	9.0550	9.14	90.74839	90.17	0.00
16/11/2009	Spot Bond	9.1350	9.14	90.18004	90.13	0.00
20/11/2009	Spot Bond	9.1100	9.04	90.46129	90.89	0.00
17/11/2009	Spot Bond	9.1400	9.14	90.17199	90.18	0.00
19/11/2009	Spot Bond	9.0250	9.06	85.05322	84.85	0.00
18/11/2009	Spot Bond	9.0550	9.14	84.84533	84.26	0.00
16/11/2009	Spot Bond	9.1350	9.14	84.26588	84.21	0.00
20/11/2009	Spot Bond	9.1100	9.03	84.54481	85.05	0.00
17/11/2009	Spot Bond	9.1400	9.14	84.25563	84.27	0.00

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19/11/2009	Spot Bond	8.6500	8.69	76.16445	75.82	0.00
18/11/2009	Spot Bond	8.6900	8.71	75.81950	75.64	0.00
16/11/2009	Spot Bond	8.7000	8.67	75.66720	75.89	0.00
20/11/2009	Spot Bond	8.7650	8.65	75.24762	76.16	0.00
17/11/2009	Spot Bond	8.7050	8.70	75.64424	75.67	0.00
27/11/2009	Spot Bond	15.6790	15.68	78.63160	77.34	0.00
26/11/2009	Spot Bond	15.6790	15.68	78.59874	77.34	0.00
24/11/2009	Spot Bond	15.6790	15.68	78.46746	77.34	0.00
25/11/2009	Spot Bond	15.6790	15.68	78.56591	77.34	0.00
23/11/2009	Spot Bond	15.6790	15.68	78.43467	77.34	0.00
26/11/2009	Spot Bond	7.3600	7.38	107.29621	106.98	0.00
25/11/2009	Spot Bond	7.3600	7.38	107.27479	106.98	0.00
23/11/2009	Spot Bond	7.3600	7.38	107.18915	106.98	0.00
27/11/2009	Spot Bond	7.3600	7.38	107.31764	106.98	0.00
24/11/2009	Spot Bond	7.3600	7.38	107.21055	106.98	0.00
26/11/2009	Spot Bond	7.6350	7.52	111.88974	112.06	0.00
25/11/2009	Spot Bond	7.5200	7.55	112.06282	111.94	0.00
23/11/2009	Spot Bond	7.5050	7.50	111.99723	111.98	0.00
27/11/2009	Spot Bond	7.6250	7.64	111.92989	111.89	0.00
24/11/2009	Spot Bond	7.5500	7.51	111.94281	112.00	0.00
26/11/2009	Spot Bond	8.4700	8.36	125.47956	126.02	0.00
25/11/2009	Spot Bond	8.3600	8.42	126.01797	125.65	0.00
23/11/2009	Spot Bond	8.3700	8.35	125.85219	125.93	0.00
27/11/2009	Spot Bond	8.4550	8.47	125.58539	125.48	0.00
24/11/2009	Spot Bond	8.4150	8.37	125.64811	125.85	0.00
26/11/2009	Spot Bond	9.1800	9.07	115.93252	116.98	0.00
25/11/2009	Spot Bond	9.0650	9.10	116.97654	116.61	0.00
23/11/2009	Spot Bond	9.0500	9.02	117.00434	117.26	0.00
27/11/2009	Spot Bond	9.1600	9.18	116.14633	115.93	0.00
24/11/2009	Spot Bond	9.0950	9.05	116.61023	117.00	0.00
26/11/2009	Spot Bond	8.5250	8.41	104.79650	105.24	0.00
25/11/2009	Spot Bond	8.4100	8.47	105.24126	104.95	0.00
23/11/2009	Spot Bond	8.4300	8.41	105.06471	105.14	0.00
27/11/2009	Spot Bond	8.5150	8.53	104.86102	104.80	0.00
24/11/2009	Spot Bond	8.4650	8.43	104.94544	105.06	0.00
26/11/2009	Spot Bond	9.0750	8.97	97.19620	97.76	0.00
25/11/2009	Spot Bond	8.9650	9.00	97.76226	97.53	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2009	Spot Bond	8.9500	8.93	97.74845	97.83	0.00
27/11/2009	Spot Bond	9.0600	9.08	97.30016	97.20	0.00
24/11/2009	Spot Bond	8.9950	8.95	97.52978	97.75	0.00
26/11/2009	Spot Bond	9.0800	8.97	96.98274	97.60	0.00
25/11/2009	Spot Bond	8.9700	9.01	97.60271	97.33	0.00
23/11/2009	Spot Bond	8.9600	8.95	97.56799	97.63	0.00
27/11/2009	Spot Bond	9.0650	9.08	97.09365	96.98	0.00
24/11/2009	Spot Bond	9.0050	8.96	97.32705	97.57	0.00
26/11/2009	Spot Bond	8.5700	8.46	99.16717	99.53	0.00
25/11/2009	Spot Bond	8.4550	8.51	99.52948	99.28	0.00
23/11/2009	Spot Bond	8.4850	8.47	99.33911	99.38	0.00
27/11/2009	Spot Bond	8.5600	8.57	99.22315	99.17	0.00
24/11/2009	Spot Bond	8.5100	8.49	99.27768	99.34	0.00
26/11/2009	Spot Bond	9.2400	9.13	89.81804	90.45	0.00
25/11/2009	Spot Bond	9.1300	9.18	90.45107	90.09	0.00
23/11/2009	Spot Bond	9.1350	9.11	90.33339	90.46	0.00
27/11/2009	Spot Bond	9.2250	9.24	89.92901	89.82	0.00
24/11/2009	Spot Bond	9.1800	9.14	90.08657	90.33	0.00
26/11/2009	Spot Bond	9.2450	9.14	83.83839	84.49	0.00
25/11/2009	Spot Bond	9.1350	9.18	84.49365	84.15	0.00
23/11/2009	Spot Bond	9.1350	9.11	84.41075	84.54	0.00
27/11/2009	Spot Bond	9.2300	9.25	83.95095	83.84	0.00
24/11/2009	Spot Bond	9.1800	9.14	84.15391	84.41	0.00
26/11/2009	Spot Bond	8.9950	8.85	73.54130	74.70	0.00
25/11/2009	Spot Bond	8.8450	8.87	74.69742	74.49	0.00
23/11/2009	Spot Bond	8.8050	8.77	74.94475	75.25	0.00
27/11/2009	Spot Bond	8.9550	9.00	73.86909	73.54	0.00
24/11/2009	Spot Bond	8.8650	8.81	74.48583	74.94	0.00
30/11/2009	Spot Bond	15.6790	15.68	78.66447	77.34	0.00
30/11/2009	Spot Bond	7.3600	7.38	107.33907	106.98	0.00
30/11/2009	Spot Bond	7.5550	7.63	112.07190	111.93	0.00
30/11/2009	Spot Bond	8.4200	8.46	125.79414	125.59	0.00
30/11/2009	Spot Bond	9.1350	9.16	116.40711	116.15	0.00
30/11/2009	Spot Bond	8.4800	8.52	105.02714	104.86	0.00
30/11/2009	Spot Bond	9.0500	9.06	97.37744	97.30	0.00
30/11/2009	Spot Bond	9.0500	9.07	97.20465	97.09	0.00
30/11/2009	Spot Bond	8.5250	8.56	99.36256	99.22	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2009	Spot Bond	9.2050	9.23	90.06978	89.93	0.00
30/11/2009	Spot Bond	9.2100	9.23	84.09428	83.95	0.00
30/11/2009	Spot Bond	8.9100	8.96	74.23823	73.87	0.00
Grand Total:						0.00