



j-Bonds Monthly Statistics Report

For September 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
01/09/2010	Spot Bond	6.1500	6.18	106.65354	106.57	0.00
01/09/2010	Spot Bond	7.2000	7.23	125.84786	132.37	0.00
01/09/2010	Spot Bond	7.9700	8.06	125.04078	124.02	0.00
01/09/2010	Spot Bond	1.4500	1.45	114.75958	114.75	0.00
01/09/2010	Spot Bond	2.5800	2.55	133.96016	134.33	0.00
01/09/2010	Spot Bond	7.0650	7.09	107.96548	107.81	0.00
01/09/2010	Spot Bond	2.5000	2.50	117.52958	117.51	0.00
01/09/2010	Spot Bond	7.7050	7.73	102.71659	106.63	0.00
01/09/2010	Spot Bond	7.8050	7.83	102.83843	102.62	0.00
01/09/2010	Spot Bond	6.9500	6.97	102.68852	102.59	0.00
01/09/2010	Spot Bond	7.8800	7.93	96.91442	96.54	0.00
01/09/2010	Spot Bond	7.9550	7.99	94.42066	94.13	0.00
01/09/2010	Spot Bond	7.9500	8.04	84.23852	83.40	0.00
01/09/2010	Spot Bond	2.5600	2.58	101.69160	101.39	0.00
01/09/2010	Spot Bond	2.4200	2.45	100.72180	100.52	0.00
01/09/2010	Spot Bond	2.5700	2.57	102.04398	102.02	0.00
Grand Total:						0.00