



# j-Bonds Monthly Statistics Report

For October 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	Spot Bond	15.6790	15.68	92.38336	83.34	0.00
01/10/2010	Spot Bond	6.2500	6.13	107.09976	107.17	0.00
01/10/2010	Spot Bond	7.3000	7.18	126.11110	126.63	0.00
01/10/2010	Spot Bond	7.9750	7.83	125.79197	127.27	0.00
01/10/2010	Spot Bond	208.5770	208.31	5.85913	5.83	0.00
01/10/2010	Spot Bond	229.5910	229.53	3.97140	3.94	0.00
01/10/2010	Spot Bond	7.2400	7.12	107.93314	108.35	0.00
01/10/2010	Spot Bond	169.6640	169.34	3.05227	3.04	0.00
01/10/2010	Spot Bond	7.7100	7.59	103.33203	103.94	0.00
01/10/2010	Spot Bond	7.8300	7.71	103.33540	104.02	0.00
01/10/2010	Spot Bond	7.0300	6.93	103.02922	103.28	0.00
01/10/2010	Spot Bond	7.9400	7.80	97.14843	97.99	0.00
01/10/2010	Spot Bond	7.9700	7.84	91.54824	92.38	0.00
01/10/2010	Spot Bond	7.9550	7.81	81.60389	82.93	0.00
01/10/2010	Spot Bond	125.0410	125.01	2.11288	2.10	0.00
01/10/2010	Spot Bond	101.8460	101.82	3.38920	3.38	0.00
01/10/2010	Spot Bond	2.6200	2.62	101.76473	101.75	0.00
04/10/2010	Spot Bond	15.6790	15.68	92.42197	83.34	0.00
05/10/2010	Spot Bond	15.6790	15.68	92.46061	83.34	0.00
04/10/2010	Spot Bond	6.2500	6.13	107.11798	107.17	0.00
05/10/2010	Spot Bond	6.2500	6.13	107.13618	107.17	0.00
04/10/2010	Spot Bond	7.3000	7.18	126.13608	126.63	0.00
05/10/2010	Spot Bond	7.3000	7.18	126.16106	126.63	0.00
04/10/2010	Spot Bond	7.9750	7.83	125.81885	127.27	0.00
05/10/2010	Spot Bond	7.9750	7.83	125.84574	127.27	0.00
05/10/2010	Spot Bond	208.5770	208.31	5.90531	5.83	0.00
04/10/2010	Spot Bond	208.5770	208.31	5.88217	5.83	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2010	Spot Bond	229.5910	229.53	4.00472	3.94	0.00
04/10/2010	Spot Bond	229.5910	229.53	3.98803	3.94	0.00
04/10/2010	Spot Bond	7.2400	7.12	107.95411	108.35	0.00
05/10/2010	Spot Bond	7.2400	7.12	107.97509	108.35	0.00
05/10/2010	Spot Bond	169.6640	169.34	3.07283	3.04	0.00
04/10/2010	Spot Bond	169.6640	169.34	3.06253	3.04	0.00
04/10/2010	Spot Bond	7.7100	7.59	103.35363	103.94	0.00
05/10/2010	Spot Bond	7.7100	7.59	103.37522	103.94	0.00
04/10/2010	Spot Bond	7.8300	7.71	103.35708	104.02	0.00
05/10/2010	Spot Bond	7.8300	7.71	103.37877	104.02	0.00
04/10/2010	Spot Bond	7.0300	6.93	103.04856	103.28	0.00
05/10/2010	Spot Bond	7.0300	6.93	103.06791	103.28	0.00
04/10/2010	Spot Bond	7.9400	7.80	97.16899	97.99	0.00
05/10/2010	Spot Bond	7.9400	7.80	97.18955	97.99	0.00
04/10/2010	Spot Bond	7.9700	7.84	91.56789	92.38	0.00
05/10/2010	Spot Bond	7.9700	7.84	91.58756	92.38	0.00
04/10/2010	Spot Bond	7.9550	7.81	81.62137	82.93	0.00
05/10/2010	Spot Bond	7.9550	7.81	81.63887	82.93	0.00
04/10/2010	Spot Bond	125.0410	125.01	2.11852	2.10	0.00
05/10/2010	Spot Bond	125.0410	125.01	2.12419	2.10	0.00
04/10/2010	Spot Bond	101.8460	101.82	3.39679	3.38	0.00
05/10/2010	Spot Bond	101.8460	101.82	3.40440	3.38	0.00
04/10/2010	Spot Bond	2.6200	2.62	101.77194	101.75	0.00
05/10/2010	Spot Bond	2.6200	2.62	101.77913	101.75	0.00
<b>Grand Total:</b>						<b>0.00</b>