



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
07/10/2010	Spot Bond	15.6790	15.68	92.61531	83.34	0.00
08/10/2010	Spot Bond	15.6790	15.68	92.50108	83.34	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
06/10/2010	Spot Bond	15.6790	15.68	92.57661	83.34	0.00
08/10/2010	Spot Bond	6.2500	6.13	107.22730	107.17	0.00
07/10/2010	Spot Bond	6.2500	6.13	107.20907	107.17	0.00
06/10/2010	Spot Bond	6.2500	6.13	107.19084	107.17	0.00
05/10/2010	Spot Bond	6.2500	6.13	107.13618	107.17	0.00
04/10/2010	Spot Bond	6.2500	6.13	107.11798	107.17	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2010	Spot Bond	7.3000	7.18	126.28607	126.63	0.00
07/10/2010	Spot Bond	7.3000	7.18	126.26106	126.63	0.00
06/10/2010	Spot Bond	7.3000	7.18	126.23605	126.63	0.00
05/10/2010	Spot Bond	7.3000	7.18	126.16106	126.63	0.00
04/10/2010	Spot Bond	7.3000	7.18	126.13608	126.63	0.00
08/10/2010	Spot Bond	7.9750	7.83	125.98025	127.27	0.00
07/10/2010	Spot Bond	7.9750	7.83	125.95333	127.27	0.00
06/10/2010	Spot Bond	7.9750	7.83	125.92643	127.27	0.00
05/10/2010	Spot Bond	7.9750	7.83	125.84574	127.27	0.00
04/10/2010	Spot Bond	7.9750	7.83	125.81885	127.27	0.00
08/10/2010	Spot Bond	208.5770	208.31	6.02234	5.83	0.00
07/10/2010	Spot Bond	208.5770	208.31	5.99875	5.83	0.00
06/10/2010	Spot Bond	208.5770	208.31	5.97526	5.83	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
08/10/2010	Spot Bond	229.5910	229.53	4.08926	3.94	0.00
07/10/2010	Spot Bond	229.5910	229.53	4.07221	3.94	0.00
06/10/2010	Spot Bond	229.5910	229.53	4.05523	3.94	0.00
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
08/10/2010	Spot Bond	7.2400	7.12	108.08006	108.35	0.00
07/10/2010	Spot Bond	7.2400	7.12	108.05905	108.35	0.00
06/10/2010	Spot Bond	7.2400	7.12	108.03806	108.35	0.00
05/10/2010	Spot Bond	7.2400	7.12	107.97509	108.35	0.00
04/10/2010	Spot Bond	7.2400	7.12	107.95411	108.35	0.00
08/10/2010	Spot Bond	169.6640	169.34	3.12484	3.04	0.00
07/10/2010	Spot Bond	169.6640	169.34	3.11437	3.04	0.00
06/10/2010	Spot Bond	169.6640	169.34	3.10393	3.04	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
08/10/2010	Spot Bond	7.7100	7.59	103.48330	103.94	0.00
07/10/2010	Spot Bond	7.7100	7.59	103.46167	103.94	0.00
06/10/2010	Spot Bond	7.7100	7.59	103.44006	103.94	0.00
05/10/2010	Spot Bond	7.7100	7.59	103.37522	103.94	0.00
04/10/2010	Spot Bond	7.7100	7.59	103.35363	103.94	0.00
08/10/2010	Spot Bond	7.8300	7.71	103.48730	104.02	0.00
07/10/2010	Spot Bond	7.8300	7.71	103.46559	104.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	Spot Bond	7.8300	7.71	103.44387	104.02	0.00
05/10/2010	Spot Bond	7.8300	7.71	103.37877	104.02	0.00
04/10/2010	Spot Bond	7.8300	7.71	103.35708	104.02	0.00
08/10/2010	Spot Bond	7.0300	6.93	103.16472	103.28	0.00
07/10/2010	Spot Bond	7.0300	6.93	103.14535	103.28	0.00
06/10/2010	Spot Bond	7.0300	6.93	103.12598	103.28	0.00
05/10/2010	Spot Bond	7.0300	6.93	103.06791	103.28	0.00
04/10/2010	Spot Bond	7.0300	6.93	103.04856	103.28	0.00
08/10/2010	Spot Bond	7.9400	7.80	97.29242	97.99	0.00
07/10/2010	Spot Bond	7.9400	7.80	97.27184	97.99	0.00
06/10/2010	Spot Bond	7.9400	7.80	97.25127	97.99	0.00
05/10/2010	Spot Bond	7.9400	7.80	97.18955	97.99	0.00
04/10/2010	Spot Bond	7.9400	7.80	97.16899	97.99	0.00
08/10/2010	Spot Bond	7.9700	7.84	91.68593	92.38	0.00
07/10/2010	Spot Bond	7.9700	7.84	91.66625	92.38	0.00
06/10/2010	Spot Bond	7.9700	7.84	91.64657	92.38	0.00
05/10/2010	Spot Bond	7.9700	7.84	91.58756	92.38	0.00
04/10/2010	Spot Bond	7.9700	7.84	91.56789	92.38	0.00
07/10/2010	Spot Bond	7.9550	7.81	81.70888	82.93	0.00
08/10/2010	Spot Bond	7.9550	7.81	81.72639	82.93	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
06/10/2010	Spot Bond	7.9550	7.81	81.69138	82.93	0.00
08/10/2010	Spot Bond	125.0410	125.01	2.15271	2.10	0.00
05/10/2010	Spot Bond	125.0410	125.01	2.12419	2.10	0.00
06/10/2010	Spot Bond	125.0410	125.01	2.14126	2.10	0.00
07/10/2010	Spot Bond	125.0410	125.01	2.14698	2.10	0.00
04/10/2010	Spot Bond	125.0410	125.01	2.11852	2.10	0.00
08/10/2010	Spot Bond	101.8460	101.82	3.44269	3.38	0.00
05/10/2010	Spot Bond	101.8460	101.82	3.40440	3.38	0.00
06/10/2010	Spot Bond	101.8460	101.82	3.42733	3.38	0.00
07/10/2010	Spot Bond	101.8460	101.82	3.43500	3.38	0.00
04/10/2010	Spot Bond	101.8460	101.82	3.39679	3.38	0.00
08/10/2010	Spot Bond	2.6200	2.62	101.81513	101.75	0.00
05/10/2010	Spot Bond	2.6200	2.62	101.77913	101.75	0.00
06/10/2010	Spot Bond	2.6200	2.62	101.80074	101.75	0.00
07/10/2010	Spot Bond	2.6200	2.62	101.80794	101.75	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	Spot Bond	2.6200	2.62	101.77194	101.75	0.00
13/10/2010	Spot Bond	15.6790	15.68	92.69457	83.34	0.00
14/10/2010	Spot Bond	15.6790	15.68	92.73332	83.34	0.00
15/10/2010	Spot Bond	15.6790	15.68	92.77208	83.34	0.00
11/10/2010	Spot Bond	15.6790	15.68	92.53974	83.34	0.00
12/10/2010	Spot Bond	15.6790	15.68	92.57843	83.34	0.00
15/10/2010	Spot Bond	6.2500	6.13	107.35498	107.17	0.00
14/10/2010	Spot Bond	6.2500	6.13	107.33673	107.17	0.00
13/10/2010	Spot Bond	6.2500	6.13	107.31848	107.17	0.00
12/10/2010	Spot Bond	6.2500	6.13	107.26376	107.17	0.00
11/10/2010	Spot Bond	6.2500	6.13	107.24552	107.17	0.00
15/10/2010	Spot Bond	7.3000	7.18	126.46128	126.63	0.00
14/10/2010	Spot Bond	7.3000	7.18	126.43623	126.63	0.00
13/10/2010	Spot Bond	7.3000	7.18	126.41120	126.63	0.00
12/10/2010	Spot Bond	7.3000	7.18	126.33611	126.63	0.00
11/10/2010	Spot Bond	7.3000	7.18	126.31108	126.63	0.00
15/10/2010	Spot Bond	7.9750	7.83	126.16881	127.27	0.00
14/10/2010	Spot Bond	7.9750	7.83	126.14186	127.27	0.00
13/10/2010	Spot Bond	7.9750	7.83	126.11491	127.27	0.00
12/10/2010	Spot Bond	7.9750	7.83	126.03410	127.27	0.00
11/10/2010	Spot Bond	7.9750	7.83	126.00717	127.27	0.00
15/10/2010	Spot Bond	208.5770	208.31	6.19011	5.83	0.00
13/10/2010	Spot Bond	208.5770	208.31	6.14171	5.83	0.00
14/10/2010	Spot Bond	208.5770	208.31	6.16586	5.83	0.00
12/10/2010	Spot Bond	208.5770	208.31	6.06981	5.83	0.00
11/10/2010	Spot Bond	208.5770	208.31	6.04603	5.83	0.00
15/10/2010	Spot Bond	229.5910	229.53	4.21061	3.94	0.00
13/10/2010	Spot Bond	229.5910	229.53	4.17557	3.94	0.00
14/10/2010	Spot Bond	229.5910	229.53	4.19305	3.94	0.00
12/10/2010	Spot Bond	229.5910	229.53	4.12356	3.94	0.00
11/10/2010	Spot Bond	229.5910	229.53	4.10638	3.94	0.00
15/10/2010	Spot Bond	7.2400	7.12	108.22716	108.35	0.00
14/10/2010	Spot Bond	7.2400	7.12	108.20614	108.35	0.00
13/10/2010	Spot Bond	7.2400	7.12	108.18511	108.35	0.00
12/10/2010	Spot Bond	7.2400	7.12	108.12206	108.35	0.00
11/10/2010	Spot Bond	7.2400	7.12	108.10106	108.35	0.00
14/10/2010	Spot Bond	169.6640	169.34	3.18842	3.04	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2010	Spot Bond	169.6640	169.34	3.17772	3.04	0.00
15/10/2010	Spot Bond	169.6640	169.34	3.19914	3.04	0.00
12/10/2010	Spot Bond	169.6640	169.34	3.14589	3.04	0.00
11/10/2010	Spot Bond	169.6640	169.34	3.13535	3.04	0.00
13/10/2010	Spot Bond	7.7100	7.59	103.59149	103.94	0.00
14/10/2010	Spot Bond	7.7100	7.59	103.61313	103.94	0.00
15/10/2010	Spot Bond	7.7100	7.59	103.63480	103.94	0.00
12/10/2010	Spot Bond	7.7100	7.59	103.52656	103.94	0.00
11/10/2010	Spot Bond	7.7100	7.59	103.50493	103.94	0.00
13/10/2010	Spot Bond	7.8300	7.71	103.59595	104.02	0.00
14/10/2010	Spot Bond	7.8300	7.71	103.61769	104.02	0.00
15/10/2010	Spot Bond	7.8300	7.71	103.63943	104.02	0.00
12/10/2010	Spot Bond	7.8300	7.71	103.53075	104.02	0.00
11/10/2010	Spot Bond	7.8300	7.71	103.50902	104.02	0.00
13/10/2010	Spot Bond	7.0300	6.93	103.26160	103.28	0.00
14/10/2010	Spot Bond	7.0300	6.93	103.28099	103.28	0.00
15/10/2010	Spot Bond	7.0300	6.93	103.30039	103.28	0.00
12/10/2010	Spot Bond	7.0300	6.93	103.20346	103.28	0.00
11/10/2010	Spot Bond	7.0300	6.93	103.18408	103.28	0.00
13/10/2010	Spot Bond	7.9400	7.80	97.39541	97.99	0.00
14/10/2010	Spot Bond	7.9400	7.80	97.41602	97.99	0.00
15/10/2010	Spot Bond	7.9400	7.80	97.43663	97.99	0.00
12/10/2010	Spot Bond	7.9400	7.80	97.33361	97.99	0.00
11/10/2010	Spot Bond	7.9400	7.80	97.31301	97.99	0.00
13/10/2010	Spot Bond	7.9700	7.84	91.78442	92.38	0.00
14/10/2010	Spot Bond	7.9700	7.84	91.80412	92.38	0.00
15/10/2010	Spot Bond	7.9700	7.84	91.82383	92.38	0.00
12/10/2010	Spot Bond	7.9700	7.84	91.72532	92.38	0.00
11/10/2010	Spot Bond	7.9700	7.84	91.70562	92.38	0.00
15/10/2010	Spot Bond	7.9550	7.81	81.84910	82.93	0.00
14/10/2010	Spot Bond	7.9550	7.81	81.83155	82.93	0.00
13/10/2010	Spot Bond	7.9550	7.81	81.81402	82.93	0.00
11/10/2010	Spot Bond	7.9550	7.81	81.74392	82.93	0.00
12/10/2010	Spot Bond	7.9550	7.81	81.76143	82.93	0.00
15/10/2010	Spot Bond	125.0410	125.01	2.19331	2.10	0.00
13/10/2010	Spot Bond	125.0410	125.01	2.18163	2.10	0.00
14/10/2010	Spot Bond	125.0410	125.01	2.18746	2.10	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	Spot Bond	125.0410	125.01	2.15847	2.10	0.00
12/10/2010	Spot Bond	125.0410	125.01	2.16424	2.10	0.00
15/10/2010	Spot Bond	101.8460	101.82	3.49702	3.38	0.00
13/10/2010	Spot Bond	101.8460	101.82	3.48142	3.38	0.00
14/10/2010	Spot Bond	101.8460	101.82	3.48922	3.38	0.00
11/10/2010	Spot Bond	101.8460	101.82	3.45041	3.38	0.00
12/10/2010	Spot Bond	101.8460	101.82	3.45813	3.38	0.00
15/10/2010	Spot Bond	2.6200	2.62	101.86556	101.75	0.00
13/10/2010	Spot Bond	2.6200	2.62	101.85116	101.75	0.00
14/10/2010	Spot Bond	2.6200	2.62	101.85836	101.75	0.00
11/10/2010	Spot Bond	2.6200	2.62	101.82234	101.75	0.00
12/10/2010	Spot Bond	2.6200	2.62	101.82954	101.75	0.00
21/10/2010	Spot Bond	15.6790	15.68	89.64492	83.34	0.00
22/10/2010	Spot Bond	15.6790	15.68	89.68239	83.34	0.00
18/10/2010	Spot Bond	15.6790	15.68	92.81086	83.34	0.00
19/10/2010	Spot Bond	15.6790	15.68	92.84966	83.34	0.00
20/10/2010	Spot Bond	15.6790	15.68	89.60747	83.34	0.00
21/10/2010	Spot Bond	6.2500	6.13	107.46454	107.17	0.00
22/10/2010	Spot Bond	6.2500	6.13	107.48282	107.17	0.00
20/10/2010	Spot Bond	6.2500	6.13	107.44627	107.17	0.00
19/10/2010	Spot Bond	6.2500	6.13	107.39148	107.17	0.00
18/10/2010	Spot Bond	6.2500	6.13	107.37323	107.17	0.00
22/10/2010	Spot Bond	7.3000	7.18	126.63673	126.63	0.00
21/10/2010	Spot Bond	7.3000	7.18	126.61166	126.63	0.00
20/10/2010	Spot Bond	7.3000	7.18	126.58658	126.63	0.00
19/10/2010	Spot Bond	7.3000	7.18	126.51138	126.63	0.00
18/10/2010	Spot Bond	7.3000	7.18	126.48633	126.63	0.00
22/10/2010	Spot Bond	7.9750	7.83	126.35766	127.27	0.00
21/10/2010	Spot Bond	7.9750	7.83	126.33066	127.27	0.00
20/10/2010	Spot Bond	7.9750	7.83	126.30368	127.27	0.00
19/10/2010	Spot Bond	7.9750	7.83	126.22275	127.27	0.00
18/10/2010	Spot Bond	7.9750	7.83	126.19578	127.27	0.00
22/10/2010	Spot Bond	208.5770	208.31	6.36254	5.83	0.00
21/10/2010	Spot Bond	208.5770	208.31	6.33762	5.83	0.00
20/10/2010	Spot Bond	208.5770	208.31	6.31279	5.83	0.00
19/10/2010	Spot Bond	208.5770	208.31	6.23889	5.83	0.00
18/10/2010	Spot Bond	208.5770	208.31	6.21445	5.83	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2010	Spot Bond	229.5910	229.53	4.33556	3.94	0.00
21/10/2010	Spot Bond	229.5910	229.53	4.31748	3.94	0.00
20/10/2010	Spot Bond	229.5910	229.53	4.29948	3.94	0.00
19/10/2010	Spot Bond	229.5910	229.53	4.24593	3.94	0.00
18/10/2010	Spot Bond	229.5910	229.53	4.22824	3.94	0.00
22/10/2010	Spot Bond	7.2400	7.12	108.37448	108.35	0.00
21/10/2010	Spot Bond	7.2400	7.12	108.35342	108.35	0.00
20/10/2010	Spot Bond	7.2400	7.12	108.33237	108.35	0.00
19/10/2010	Spot Bond	7.2400	7.12	108.26924	108.35	0.00
18/10/2010	Spot Bond	7.2400	7.12	108.24820	108.35	0.00
22/10/2010	Spot Bond	169.6640	169.34	3.27519	3.04	0.00
19/10/2010	Spot Bond	169.6640	169.34	3.22068	3.04	0.00
20/10/2010	Spot Bond	169.6640	169.34	3.25328	3.04	0.00
21/10/2010	Spot Bond	169.6640	169.34	3.26422	3.04	0.00
18/10/2010	Spot Bond	169.6640	169.34	3.20989	3.04	0.00
21/10/2010	Spot Bond	7.7100	7.59	103.76482	103.94	0.00
22/10/2010	Spot Bond	7.7100	7.59	103.78651	103.94	0.00
18/10/2010	Spot Bond	7.7100	7.59	103.65645	103.94	0.00
19/10/2010	Spot Bond	7.7100	7.59	103.67812	103.94	0.00
20/10/2010	Spot Bond	7.7100	7.59	103.74314	103.94	0.00
21/10/2010	Spot Bond	7.8300	7.71	103.77001	104.02	0.00
22/10/2010	Spot Bond	7.8300	7.71	103.79179	104.02	0.00
18/10/2010	Spot Bond	7.8300	7.71	103.66118	104.02	0.00
19/10/2010	Spot Bond	7.8300	7.71	103.68294	104.02	0.00
20/10/2010	Spot Bond	7.8300	7.71	103.74823	104.02	0.00
21/10/2010	Spot Bond	7.0300	6.93	103.41682	103.28	0.00
22/10/2010	Spot Bond	7.0300	6.93	103.43624	103.28	0.00
18/10/2010	Spot Bond	7.0300	6.93	103.31978	103.28	0.00
19/10/2010	Spot Bond	7.0300	6.93	103.33919	103.28	0.00
20/10/2010	Spot Bond	7.0300	6.93	103.39741	103.28	0.00
21/10/2010	Spot Bond	7.9400	7.80	97.56041	97.99	0.00
22/10/2010	Spot Bond	7.9400	7.80	97.58105	97.99	0.00
18/10/2010	Spot Bond	7.9400	7.80	97.45726	97.99	0.00
19/10/2010	Spot Bond	7.9400	7.80	97.47788	97.99	0.00
20/10/2010	Spot Bond	7.9400	7.80	97.53977	97.99	0.00
21/10/2010	Spot Bond	7.9700	7.84	91.94220	92.38	0.00
22/10/2010	Spot Bond	7.9700	7.84	91.96195	92.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2010	Spot Bond	7.9700	7.84	91.84356	92.38	0.00
19/10/2010	Spot Bond	7.9700	7.84	91.86327	92.38	0.00
20/10/2010	Spot Bond	7.9700	7.84	91.92246	92.38	0.00
22/10/2010	Spot Bond	7.9550	7.81	81.97197	82.93	0.00
21/10/2010	Spot Bond	7.9550	7.81	81.95441	82.93	0.00
20/10/2010	Spot Bond	7.9550	7.81	81.93684	82.93	0.00
19/10/2010	Spot Bond	7.9550	7.81	81.88418	82.93	0.00
18/10/2010	Spot Bond	7.9550	7.81	81.86664	82.93	0.00
22/10/2010	Spot Bond	125.0410	125.01	2.23466	2.10	0.00
21/10/2010	Spot Bond	125.0410	125.01	2.22870	2.10	0.00
20/10/2010	Spot Bond	125.0410	125.01	2.22276	2.10	0.00
19/10/2010	Spot Bond	125.0410	125.01	2.20504	2.10	0.00
18/10/2010	Spot Bond	125.0410	125.01	2.19916	2.10	0.00
22/10/2010	Spot Bond	101.8460	101.82	3.55222	3.38	0.00
21/10/2010	Spot Bond	101.8460	101.82	3.54428	3.38	0.00
20/10/2010	Spot Bond	101.8460	101.82	3.53636	3.38	0.00
19/10/2010	Spot Bond	101.8460	101.82	3.51270	3.38	0.00
18/10/2010	Spot Bond	101.8460	101.82	3.50485	3.38	0.00
22/10/2010	Spot Bond	2.6200	2.62	101.91601	101.75	0.00
19/10/2010	Spot Bond	2.6200	2.62	101.87997	101.75	0.00
20/10/2010	Spot Bond	2.6200	2.62	101.90160	101.75	0.00
21/10/2010	Spot Bond	2.6200	2.62	101.90880	101.75	0.00
18/10/2010	Spot Bond	2.6200	2.62	101.87277	101.75	0.00
27/10/2010	Spot Bond	15.6790	15.68	89.86999	83.34	0.00
28/10/2010	Spot Bond	15.6790	15.68	89.90755	83.34	0.00
29/10/2010	Spot Bond	15.6790	15.68	89.94513	83.34	0.00
26/10/2010	Spot Bond	15.6790	15.68	89.75739	83.34	0.00
25/10/2010	Spot Bond	15.6790	15.68	89.71988	83.34	0.00
29/10/2010	Spot Bond	6.2500	6.13	107.61080	107.17	0.00
27/10/2010	Spot Bond	6.2500	6.13	107.57422	107.17	0.00
28/10/2010	Spot Bond	6.2500	6.13	107.59251	107.17	0.00
26/10/2010	Spot Bond	6.2500	6.13	107.51937	107.17	0.00
25/10/2010	Spot Bond	6.2500	6.13	107.50109	107.17	0.00
27/10/2010	Spot Bond	7.3000	7.18	126.76221	126.63	0.00
28/10/2010	Spot Bond	7.3000	7.18	126.78731	126.63	0.00
29/10/2010	Spot Bond	7.3000	7.18	126.81243	126.63	0.00
26/10/2010	Spot Bond	7.3000	7.18	126.68691	126.63	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2010	Spot Bond	7.3000	7.18	126.66182	126.63	0.00
28/10/2010	Spot Bond	7.9750	7.83	126.51975	127.27	0.00
29/10/2010	Spot Bond	7.9750	7.83	126.54679	127.27	0.00
27/10/2010	Spot Bond	7.9750	7.83	126.49273	127.27	0.00
26/10/2010	Spot Bond	7.9750	7.83	126.41167	127.27	0.00
25/10/2010	Spot Bond	7.9750	7.83	126.38466	127.27	0.00
29/10/2010	Spot Bond	208.5770	208.31	6.53978	5.83	0.00
28/10/2010	Spot Bond	208.5770	208.31	6.51416	5.83	0.00
27/10/2010	Spot Bond	208.5770	208.31	6.48865	5.83	0.00
25/10/2010	Spot Bond	208.5770	208.31	6.38756	5.83	0.00
26/10/2010	Spot Bond	208.5770	208.31	6.41269	5.83	0.00
29/10/2010	Spot Bond	229.5910	229.53	4.46422	3.94	0.00
28/10/2010	Spot Bond	229.5910	229.53	4.44561	3.94	0.00
27/10/2010	Spot Bond	229.5910	229.53	4.42707	3.94	0.00
25/10/2010	Spot Bond	229.5910	229.53	4.35370	3.94	0.00
26/10/2010	Spot Bond	229.5910	229.53	4.37193	3.94	0.00
27/10/2010	Spot Bond	7.2400	7.12	108.47983	108.35	0.00
28/10/2010	Spot Bond	7.2400	7.12	108.50091	108.35	0.00
29/10/2010	Spot Bond	7.2400	7.12	108.52199	108.35	0.00
26/10/2010	Spot Bond	7.2400	7.12	108.41661	108.35	0.00
25/10/2010	Spot Bond	7.2400	7.12	108.39555	108.35	0.00
27/10/2010	Spot Bond	169.6640	169.34	3.33062	3.04	0.00
29/10/2010	Spot Bond	169.6640	169.34	3.35306	3.04	0.00
28/10/2010	Spot Bond	169.6640	169.34	3.34182	3.04	0.00
26/10/2010	Spot Bond	169.6640	169.34	3.29726	3.04	0.00
25/10/2010	Spot Bond	169.6640	169.34	3.28620	3.04	0.00
27/10/2010	Spot Bond	7.7100	7.59	103.89501	103.94	0.00
28/10/2010	Spot Bond	7.7100	7.59	103.91672	103.94	0.00
29/10/2010	Spot Bond	7.7100	7.59	103.93844	103.94	0.00
26/10/2010	Spot Bond	7.7100	7.59	103.82989	103.94	0.00
25/10/2010	Spot Bond	7.7100	7.59	103.80820	103.94	0.00
28/10/2010	Spot Bond	7.8300	7.71	103.92256	104.02	0.00
29/10/2010	Spot Bond	7.8300	7.71	103.94436	104.02	0.00
27/10/2010	Spot Bond	7.8300	7.71	103.90075	104.02	0.00
26/10/2010	Spot Bond	7.8300	7.71	103.83537	104.02	0.00
25/10/2010	Spot Bond	7.8300	7.71	103.81358	104.02	0.00
27/10/2010	Spot Bond	7.0300	6.93	103.53339	103.28	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2010	Spot Bond	7.0300	6.93	103.55282	103.28	0.00
29/10/2010	Spot Bond	7.0300	6.93	103.57227	103.28	0.00
26/10/2010	Spot Bond	7.0300	6.93	103.47508	103.28	0.00
25/10/2010	Spot Bond	7.0300	6.93	103.45566	103.28	0.00
28/10/2010	Spot Bond	7.9400	7.80	97.70501	97.99	0.00
29/10/2010	Spot Bond	7.9400	7.80	97.72569	97.99	0.00
27/10/2010	Spot Bond	7.9400	7.80	97.68435	97.99	0.00
26/10/2010	Spot Bond	7.9400	7.80	97.62236	97.99	0.00
25/10/2010	Spot Bond	7.9400	7.80	97.60171	97.99	0.00
27/10/2010	Spot Bond	7.9700	7.84	92.06072	92.38	0.00
28/10/2010	Spot Bond	7.9700	7.84	92.08049	92.38	0.00
29/10/2010	Spot Bond	7.9700	7.84	92.10026	92.38	0.00
26/10/2010	Spot Bond	7.9700	7.84	92.00144	92.38	0.00
25/10/2010	Spot Bond	7.9700	7.84	91.98169	92.38	0.00
26/10/2010	Spot Bond	7.9550	7.81	82.00712	82.93	0.00
28/10/2010	Spot Bond	7.9550	7.81	82.07745	82.93	0.00
29/10/2010	Spot Bond	7.9550	7.81	82.09503	82.93	0.00
27/10/2010	Spot Bond	7.9550	7.81	82.05986	82.93	0.00
25/10/2010	Spot Bond	7.9550	7.81	81.98954	82.93	0.00
27/10/2010	Spot Bond	125.0410	125.01	2.26467	2.10	0.00
29/10/2010	Spot Bond	125.0410	125.01	2.27678	2.10	0.00
28/10/2010	Spot Bond	125.0410	125.01	2.27072	2.10	0.00
25/10/2010	Spot Bond	125.0410	125.01	2.24062	2.10	0.00
26/10/2010	Spot Bond	125.0410	125.01	2.24662	2.10	0.00
29/10/2010	Spot Bond	101.8460	101.82	3.60827	3.38	0.00
28/10/2010	Spot Bond	101.8460	101.82	3.60022	3.38	0.00
27/10/2010	Spot Bond	101.8460	101.82	3.59217	3.38	0.00
25/10/2010	Spot Bond	101.8460	101.82	3.56017	3.38	0.00
26/10/2010	Spot Bond	101.8460	101.82	3.56815	3.38	0.00
27/10/2010	Spot Bond	2.6200	2.62	101.95206	101.75	0.00
28/10/2010	Spot Bond	2.6200	2.62	101.95928	101.75	0.00
29/10/2010	Spot Bond	2.6200	2.62	101.96648	101.75	0.00
26/10/2010	Spot Bond	2.6200	2.62	101.93043	101.75	0.00
25/10/2010	Spot Bond	2.6200	2.62	101.92322	101.75	0.00

Grand Total: **0.00**