



j-Bonds Monthly Statistics Report

For December 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	Spot Bond	15.6790	15.68	91.19421	83.34	0.00
02/12/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
03/12/2010	Spot Bond	15.6790	15.68	91.27046	83.34	0.00
03/12/2010	Spot Bond	6.3350	6.23	108.19088	108.25	0.00
02/12/2010	Spot Bond	6.2250	6.18	108.25299	108.27	0.00
01/12/2010	Spot Bond	6.1750	6.03	108.27153	108.33	0.00
03/12/2010	Spot Bond	7.3200	7.40	127.60335	127.21	0.00
02/12/2010	Spot Bond	7.4000	7.35	127.21374	127.42	0.00
01/12/2010	Spot Bond	7.3500	7.46	127.41585	126.84	0.00
03/12/2010	Spot Bond	8.3200	8.39	123.98190	123.26	0.00
02/12/2010	Spot Bond	8.3900	8.35	123.25906	123.63	0.00
01/12/2010	Spot Bond	8.3500	8.43	123.62797	122.75	0.00
02/12/2010	Spot Bond	210.9870	210.97	7.34291	7.31	0.00
03/12/2010	Spot Bond	211.0007	210.99	7.37130	7.34	0.00
01/12/2010	Spot Bond	210.9732	210.93	7.31465	7.23	0.00
03/12/2010	Spot Bond	226.2841	226.04	2.44070	2.43	0.00
02/12/2010	Spot Bond	226.0388	226.02	2.43321	2.42	0.00
01/12/2010	Spot Bond	226.0160	225.95	2.42342	2.39	0.00
03/12/2010	Spot Bond	7.0600	7.13	109.90504	109.63	0.00
02/12/2010	Spot Bond	7.1300	7.08	109.63364	109.79	0.00
01/12/2010	Spot Bond	7.0800	7.20	109.79167	109.30	0.00
02/12/2010	Spot Bond	2.7000	2.70	112.78767	112.78	0.00
03/12/2010	Spot Bond	2.7000	2.70	112.79597	112.79	0.00
01/12/2010	Spot Bond	2.7000	2.67	112.77940	113.31	0.00
01/12/2010	Spot Bond	8.0000	8.12	103.13679	102.45	0.00
02/12/2010	Spot Bond	8.0500	8.00	102.89984	103.14	0.00
03/12/2010	Spot Bond	7.9400	8.05	103.49366	102.90	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	Spot Bond	8.1300	8.25	102.90956	102.15	0.00
02/12/2010	Spot Bond	8.1700	8.13	102.70068	102.91	0.00
03/12/2010	Spot Bond	8.0800	8.17	103.24440	102.70	0.00
01/12/2010	Spot Bond	6.7300	6.85	105.05206	104.66	0.00
02/12/2010	Spot Bond	6.7750	6.73	104.94511	105.05	0.00
03/12/2010	Spot Bond	6.7250	6.78	105.10385	104.95	0.00
01/12/2010	Spot Bond	8.1800	8.31	96.93286	96.08	0.00
02/12/2010	Spot Bond	8.2200	8.18	96.71061	96.93	0.00
03/12/2010	Spot Bond	8.1250	8.22	97.31100	96.71	0.00
01/12/2010	Spot Bond	8.2400	8.33	91.00544	90.37	0.00
02/12/2010	Spot Bond	8.2900	8.24	90.70640	91.01	0.00
03/12/2010	Spot Bond	8.2000	8.29	91.30223	90.71	0.00
01/12/2010	Spot Bond	8.3900	8.48	78.81337	78.04	0.00
02/12/2010	Spot Bond	8.4350	8.39	78.44813	78.81	0.00
03/12/2010	Spot Bond	8.3550	8.44	79.14899	78.45	0.00
03/12/2010	Spot Bond	125.5651	125.55	2.49075	2.48	0.00
02/12/2010	Spot Bond	125.5524	125.54	2.48430	2.48	0.00
01/12/2010	Spot Bond	125.5397	125.50	2.47788	2.46	0.00
03/12/2010	Spot Bond	2.2500	2.19	102.30938	102.65	0.00
02/12/2010	Spot Bond	2.1900	2.19	102.64941	102.64	0.00
01/12/2010	Spot Bond	2.1900	2.19	102.64333	102.63	0.00
03/12/2010	Spot Bond	2.7000	2.67	101.44808	101.73	0.00
02/12/2010	Spot Bond	2.6700	2.67	101.72914	101.72	0.00
01/12/2010	Spot Bond	2.6700	2.67	101.72180	101.70	0.00
03/12/2010	Spot Bond	8.0000	8.00	91.95511	8.00	0.00
02/12/2010	Spot Bond	8.0000	8.00	91.93518	8.00	0.00
01/12/2010	Spot Bond	8.0000	8.00	91.91526	8.00	0.00
10/12/2010	Spot Bond	15.6790	15.68	91.53785	83.34	0.00
06/12/2010	Spot Bond	15.6790	15.68	91.30860	83.34	0.00
07/12/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
08/12/2010	Spot Bond	15.6790	15.68	91.46138	83.34	0.00
09/12/2010	Spot Bond	15.6790	15.68	91.49961	83.34	0.00
10/12/2010	Spot Bond	5.8650	5.86	108.65671	108.64	0.00
08/12/2010	Spot Bond	6.0400	5.89	108.49599	108.56	0.00
09/12/2010	Spot Bond	5.8600	6.04	108.64296	108.50	0.00
07/12/2010	Spot Bond	5.8850	6.35	108.55541	108.20	0.00
06/12/2010	Spot Bond	6.3500	6.34	108.19860	108.19	0.00

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10/12/2010	Spot Bond	7.3650	7.44	127.57669	127.21	0.00
08/12/2010	Spot Bond	7.4700	7.32	127.05046	127.68	0.00
09/12/2010	Spot Bond	7.4400	7.47	127.21169	127.05	0.00
07/12/2010	Spot Bond	7.3150	7.34	127.67682	127.56	0.00
06/12/2010	Spot Bond	7.3350	7.32	127.56037	127.60	0.00
10/12/2010	Spot Bond	8.3900	8.47	118.23776	117.42	0.00
08/12/2010	Spot Bond	8.4950	8.35	117.15368	123.79	0.00
09/12/2010	Spot Bond	8.4700	8.50	117.42457	117.15	0.00
07/12/2010	Spot Bond	8.3450	8.36	123.78824	123.66	0.00
06/12/2010	Spot Bond	8.3550	8.32	123.66123	123.98	0.00
10/12/2010	Spot Bond	211.0969	211.08	7.57314	7.54	0.00
07/12/2010	Spot Bond	210.9374	210.92	7.43327	7.40	0.00
08/12/2010	Spot Bond	211.0242	210.94	7.51734	7.43	0.00
09/12/2010	Spot Bond	211.0832	211.02	7.54397	7.52	0.00
06/12/2010	Spot Bond	210.9235	211.00	7.40467	7.37	0.00
10/12/2010	Spot Bond	225.7794	225.76	2.51828	2.51	0.00
09/12/2010	Spot Bond	225.7563	225.95	2.50809	2.50	0.00
08/12/2010	Spot Bond	225.9548	225.89	2.49554	2.47	0.00
07/12/2010	Spot Bond	225.8858	225.86	2.46539	2.46	0.00
06/12/2010	Spot Bond	225.8628	226.28	2.45542	2.44	0.00
10/12/2010	Spot Bond	7.1200	7.20	105.46724	105.18	0.00
08/12/2010	Spot Bond	7.2200	7.06	105.07150	109.95	0.00
09/12/2010	Spot Bond	7.1950	7.22	105.18053	105.07	0.00
07/12/2010	Spot Bond	7.0600	7.08	109.94672	109.87	0.00
06/12/2010	Spot Bond	7.0750	7.06	109.87219	109.91	0.00
10/12/2010	Spot Bond	2.7000	2.70	112.85417	112.85	0.00
07/12/2010	Spot Bond	2.7000	2.70	112.81260	112.80	0.00
08/12/2010	Spot Bond	2.7000	2.70	112.83754	112.81	0.00
09/12/2010	Spot Bond	2.7000	2.70	112.84585	112.84	0.00
06/12/2010	Spot Bond	2.7000	2.70	112.80428	112.80	0.00
10/12/2010	Spot Bond	7.9850	8.06	103.41588	103.01	0.00
06/12/2010	Spot Bond	7.9550	7.94	103.43779	103.49	0.00
07/12/2010	Spot Bond	7.9350	7.96	103.56425	103.44	0.00
08/12/2010	Spot Bond	8.1000	7.94	102.77653	103.56	0.00
09/12/2010	Spot Bond	8.0600	8.10	103.00535	102.78	0.00
10/12/2010	Spot Bond	8.1050	8.18	99.26124	98.81	0.00
06/12/2010	Spot Bond	8.0950	8.08	103.17965	103.24	0.00

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07/12/2010	Spot Bond	8.0550	8.10	103.43442	103.18	0.00
08/12/2010	Spot Bond	8.2150	8.06	98.58362	103.43	0.00
09/12/2010	Spot Bond	8.1800	8.22	98.80661	98.58	0.00
10/12/2010	Spot Bond	6.7700	6.84	105.11111	104.90	0.00
06/12/2010	Spot Bond	6.7400	6.73	105.08083	105.10	0.00
07/12/2010	Spot Bond	6.7200	6.74	105.15560	105.08	0.00
08/12/2010	Spot Bond	6.8650	6.72	104.80926	105.16	0.00
09/12/2010	Spot Bond	6.8400	6.87	104.89778	104.81	0.00
10/12/2010	Spot Bond	8.1950	8.28	97.03189	96.50	0.00
06/12/2010	Spot Bond	8.1450	8.13	97.20976	97.31	0.00
07/12/2010	Spot Bond	8.1400	8.15	97.26141	97.21	0.00
08/12/2010	Spot Bond	8.3100	8.14	96.29368	97.26	0.00
09/12/2010	Spot Bond	8.2800	8.31	96.49585	96.29	0.00
10/12/2010	Spot Bond	8.2250	8.32	91.28325	90.69	0.00
06/12/2010	Spot Bond	8.2150	8.20	91.22614	91.30	0.00
07/12/2010	Spot Bond	8.1900	8.22	91.40677	91.23	0.00
08/12/2010	Spot Bond	8.3400	8.19	90.51046	91.41	0.00
09/12/2010	Spot Bond	8.3150	8.34	90.68932	90.51	0.00
10/12/2010	Spot Bond	8.3950	8.48	78.93099	78.23	0.00
06/12/2010	Spot Bond	8.3850	8.36	78.90952	79.15	0.00
07/12/2010	Spot Bond	8.3650	8.39	79.09868	78.91	0.00
08/12/2010	Spot Bond	8.5150	8.37	77.88160	79.10	0.00
09/12/2010	Spot Bond	8.4750	8.52	78.23498	77.88	0.00
10/12/2010	Spot Bond	125.8270	125.47	2.53344	2.53	0.00
09/12/2010	Spot Bond	125.4684	125.63	2.53273	2.52	0.00
08/12/2010	Spot Bond	125.6285	125.59	2.52324	2.50	0.00
07/12/2010	Spot Bond	125.5905	125.58	2.50369	2.50	0.00
06/12/2010	Spot Bond	125.5778	125.57	2.49721	2.49	0.00
10/12/2010	Spot Bond	2.2200	2.22	102.52532	102.52	0.00
09/12/2010	Spot Bond	2.2200	2.22	102.51917	102.51	0.00
08/12/2010	Spot Bond	2.2200	2.24	102.51302	102.38	0.00
07/12/2010	Spot Bond	2.2400	2.24	102.37937	102.37	0.00
06/12/2010	Spot Bond	2.2400	2.25	102.37317	102.31	0.00
10/12/2010	Spot Bond	2.6800	2.68	101.69172	101.68	0.00
09/12/2010	Spot Bond	2.6800	2.70	101.68436	101.49	0.00
08/12/2010	Spot Bond	2.7000	2.71	101.48505	101.37	0.00
07/12/2010	Spot Bond	2.7100	2.70	101.36698	101.46	0.00

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06/12/2010	Spot Bond	2.7000	2.70	101.45547	101.45	0.00
10/12/2010	Spot Bond	8.0000	8.00	92.09470	8.00	0.00
09/12/2010	Spot Bond	8.0000	8.00	92.07474	8.00	0.00
08/12/2010	Spot Bond	8.0000	8.00	92.05479	8.00	0.00
07/12/2010	Spot Bond	8.0000	8.00	91.99497	8.00	0.00
06/12/2010	Spot Bond	8.0000	8.00	91.97504	8.00	0.00
13/12/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
14/12/2010	Spot Bond	15.6790	15.68	91.72934	83.34	0.00
15/12/2010	Spot Bond	15.6790	15.68	91.76768	83.34	0.00
15/12/2010	Spot Bond	5.9800	5.91	108.68060	108.72	0.00
13/12/2010	Spot Bond	5.9400	5.87	108.63822	108.66	0.00
14/12/2010	Spot Bond	5.9050	5.94	108.71545	108.64	0.00
14/12/2010	Spot Bond	7.3700	7.41	127.68160	127.45	0.00
15/12/2010	Spot Bond	7.4400	7.37	127.39150	127.68	0.00
13/12/2010	Spot Bond	7.4050	7.37	127.44676	127.58	0.00
14/12/2010	Spot Bond	8.3650	8.43	118.61786	117.90	0.00
15/12/2010	Spot Bond	8.4350	8.37	117.95402	118.62	0.00
13/12/2010	Spot Bond	8.4300	8.39	117.89670	118.24	0.00
13/12/2010	Spot Bond	211.1695	211.10	7.62940	7.57	0.00
14/12/2010	Spot Bond	211.2106	211.17	7.71832	7.63	0.00
15/12/2010	Spot Bond	211.2243	211.21	7.74820	7.72	0.00
15/12/2010	Spot Bond	225.9178	225.89	2.58028	2.57	0.00
14/12/2010	Spot Bond	225.8947	225.83	2.56983	2.54	0.00
13/12/2010	Spot Bond	225.8255	225.78	2.53876	2.52	0.00
14/12/2010	Spot Bond	7.1500	7.16	105.46175	105.37	0.00
15/12/2010	Spot Bond	7.2300	7.15	105.19922	105.46	0.00
13/12/2010	Spot Bond	7.1600	7.12	105.36556	105.47	0.00
13/12/2010	Spot Bond	2.6500	2.70	113.79388	112.85	0.00
14/12/2010	Spot Bond	2.7000	2.65	112.89575	113.79	0.00
15/12/2010	Spot Bond	2.6500	2.70	113.82681	112.90	0.00
13/12/2010	Spot Bond	8.0150	7.99	103.30528	103.42	0.00
14/12/2010	Spot Bond	7.9800	8.02	103.55368	103.31	0.00
15/12/2010	Spot Bond	8.0500	7.98	103.21440	103.55	0.00
13/12/2010	Spot Bond	8.1500	8.11	99.04439	99.26	0.00
14/12/2010	Spot Bond	8.1000	8.15	99.39796	99.04	0.00
15/12/2010	Spot Bond	8.1700	8.10	99.01574	99.40	0.00
13/12/2010	Spot Bond	6.8050	6.77	105.05217	105.11	0.00

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14/12/2010	Spot Bond	6.8150	6.81	105.08188	105.05	0.00
15/12/2010	Spot Bond	6.8800	6.82	104.92185	105.08	0.00
13/12/2010	Spot Bond	8.2350	8.20	96.83166	97.03	0.00
14/12/2010	Spot Bond	8.1950	8.24	97.13784	96.83	0.00
15/12/2010	Spot Bond	8.2600	8.20	96.76553	97.14	0.00
13/12/2010	Spot Bond	8.2700	8.23	91.03637	91.28	0.00
14/12/2010	Spot Bond	8.2200	8.27	91.41636	91.04	0.00
15/12/2010	Spot Bond	8.2800	8.22	91.05382	91.42	0.00
13/12/2010	Spot Bond	8.4350	8.40	78.62640	78.93	0.00
15/12/2010	Spot Bond	8.4250	8.36	78.78265	79.36	0.00
14/12/2010	Spot Bond	8.3550	8.44	79.36286	78.63	0.00
15/12/2010	Spot Bond	2.6400	125.89	100.03160	2.57	0.00
14/12/2010	Spot Bond	125.8904	125.85	2.56656	2.55	0.00
13/12/2010	Spot Bond	125.8524	125.83	2.54663	2.53	0.00
15/12/2010	Spot Bond	2.1600	2.16	102.90711	102.90	0.00
14/12/2010	Spot Bond	2.1600	2.16	102.90110	102.88	0.00
13/12/2010	Spot Bond	2.1600	2.22	102.88308	102.53	0.00
15/12/2010	Spot Bond	2.6800	2.68	101.73587	101.73	0.00
14/12/2010	Spot Bond	2.6800	2.68	101.72850	101.71	0.00
13/12/2010	Spot Bond	2.6800	2.68	101.70643	101.69	0.00
15/12/2010	Spot Bond	8.0000	8.00	92.21451	8.00	0.00
14/12/2010	Spot Bond	8.0000	8.00	92.19453	8.00	0.00
13/12/2010	Spot Bond	8.0000	8.00	92.13461	8.00	0.00
Grand Total:						0.00