



# j-Bonds Monthly Statistics Report

From: 12/04/2010 To: 16/04/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	Spot Bond	15.6790	15.68	86.22959	77.34	0.00
15/04/2010	Spot Bond	15.6790	15.68	86.19276	77.34	0.00
14/04/2010	Spot Bond	15.6790	15.68	86.15595	77.34	0.00
13/04/2010	Spot Bond	15.6790	15.68	86.04560	77.34	0.00
12/04/2010	Spot Bond	15.6790	15.68	86.00885	77.34	0.00
15/04/2010	Spot Bond	7.3600	7.38	103.71842	106.98	0.00
16/04/2010	Spot Bond	7.3600	7.38	103.73878	106.98	0.00
14/04/2010	Spot Bond	7.3600	7.38	103.69805	106.98	0.00
13/04/2010	Spot Bond	7.3600	7.38	103.63700	106.98	0.00
12/04/2010	Spot Bond	7.3600	7.38	103.61668	106.98	0.00
15/04/2010	Spot Bond	6.9000	7.00	109.57851	109.43	0.00
16/04/2010	Spot Bond	6.8350	6.90	109.68641	109.58	0.00
14/04/2010	Spot Bond	6.9950	7.00	109.42981	109.36	0.00
13/04/2010	Spot Bond	7.0000	6.99	109.36169	109.35	0.00
12/04/2010	Spot Bond	6.9900	6.99	109.35488	109.33	0.00
15/04/2010	Spot Bond	7.8500	7.91	125.79273	125.49	0.00
16/04/2010	Spot Bond	7.7750	7.85	126.19380	125.79	0.00
14/04/2010	Spot Bond	7.9050	7.95	125.49226	125.21	0.00
13/04/2010	Spot Bond	7.9450	7.93	125.21381	125.26	0.00
12/04/2010	Spot Bond	7.9300	7.93	125.26198	125.24	0.00
15/04/2010	Spot Bond	8.7750	8.83	118.39762	117.84	0.00
16/04/2010	Spot Bond	8.7450	8.78	118.71501	118.40	0.00
14/04/2010	Spot Bond	8.8300	8.85	117.84175	117.61	0.00
13/04/2010	Spot Bond	8.8450	8.81	117.61447	117.92	0.00
12/04/2010	Spot Bond	8.8100	8.77	117.92154	118.28	0.00
15/04/2010	Spot Bond	7.7900	7.84	106.56489	106.37	0.00
16/04/2010	Spot Bond	7.7100	7.79	106.90312	106.56	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2010	Spot Bond	7.8350	7.88	106.36520	106.14	0.00
13/04/2010	Spot Bond	7.8750	7.89	106.14030	106.06	0.00
12/04/2010	Spot Bond	7.8900	7.91	106.05875	105.96	0.00
15/04/2010	Spot Bond	8.4000	8.46	99.97922	99.66	0.00
16/04/2010	Spot Bond	8.3400	8.40	100.32639	99.98	0.00
14/04/2010	Spot Bond	8.4550	8.49	99.66014	99.40	0.00
13/04/2010	Spot Bond	8.4900	8.48	99.40449	99.46	0.00
12/04/2010	Spot Bond	8.4750	8.48	99.46273	99.44	0.00
15/04/2010	Spot Bond	8.5000	8.55	99.59452	99.28	0.00
16/04/2010	Spot Bond	8.4400	8.50	99.97400	99.59	0.00
14/04/2010	Spot Bond	8.5500	8.57	99.27565	99.12	0.00
13/04/2010	Spot Bond	8.5650	8.53	99.11852	99.30	0.00
12/04/2010	Spot Bond	8.5300	8.52	99.30276	99.34	0.00
15/04/2010	Spot Bond	7.7850	7.83	101.04128	100.88	0.00
16/04/2010	Spot Bond	7.6850	7.79	101.38045	101.04	0.00
14/04/2010	Spot Bond	7.8300	7.87	100.87717	100.69	0.00
13/04/2010	Spot Bond	7.8700	7.89	100.68600	100.60	0.00
12/04/2010	Spot Bond	7.8900	7.91	100.60110	100.53	0.00
15/04/2010	Spot Bond	8.6000	8.65	93.10018	92.77	0.00
16/04/2010	Spot Bond	8.5650	8.60	93.33677	93.10	0.00
14/04/2010	Spot Bond	8.6500	8.67	92.77250	92.59	0.00
13/04/2010	Spot Bond	8.6700	8.66	92.58532	92.66	0.00
12/04/2010	Spot Bond	8.6550	8.64	92.65519	92.73	0.00
15/04/2010	Spot Bond	8.6700	8.73	86.96312	86.59	0.00
16/04/2010	Spot Bond	8.6100	8.67	87.36543	86.96	0.00
14/04/2010	Spot Bond	8.7250	8.76	86.59451	86.31	0.00
13/04/2010	Spot Bond	8.7600	8.74	86.31304	86.42	0.00
12/04/2010	Spot Bond	8.7400	8.73	86.41896	86.49	0.00
15/04/2010	Spot Bond	8.7750	8.83	74.65989	74.24	0.00
16/04/2010	Spot Bond	8.7200	8.78	75.12029	74.66	0.00
14/04/2010	Spot Bond	8.8250	8.85	74.24344	74.03	0.00
13/04/2010	Spot Bond	8.8450	8.81	74.03231	74.29	0.00
12/04/2010	Spot Bond	8.8100	8.77	74.29272	74.59	0.00
<b>Grand Total:</b>						<b>0.00</b>