



j-Bonds Monthly Statistics Report

From: 17/05/2010 To: 18/05/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	Spot Bond	15.6790	15.68	84.18590	83.34	0.00
17/05/2010	Spot Bond	15.6790	15.68	84.15033	83.34	0.00
17/05/2010	Spot Bond	7.3600	7.36	104.33307	103.86	0.00
18/05/2010	Spot Bond	7.3600	7.36	104.35369	103.86	0.00
18/05/2010	Spot Bond	7.0700	7.07	109.99104	109.98	0.00
17/05/2010	Spot Bond	7.0650	7.02	109.97662	110.01	0.00
17/05/2010	Spot Bond	8.0250	7.98	125.72738	125.92	0.00
18/05/2010	Spot Bond	8.0300	8.03	125.72988	125.73	0.00
17/05/2010	Spot Bond	8.9350	8.83	117.71693	118.73	0.00
18/05/2010	Spot Bond	8.9600	8.94	117.51017	117.72	0.00
17/05/2010	Spot Bond	7.9850	7.95	106.48450	106.62	0.00
18/05/2010	Spot Bond	7.9850	7.99	106.50740	106.48	0.00
17/05/2010	Spot Bond	8.5950	8.55	99.61354	99.83	0.00
18/05/2010	Spot Bond	8.6000	8.60	99.60987	99.61	0.00
17/05/2010	Spot Bond	8.6600	8.62	99.34299	99.55	0.00
18/05/2010	Spot Bond	8.6700	8.66	99.30795	99.34	0.00
17/05/2010	Spot Bond	7.9750	7.93	101.09346	101.21	0.00
18/05/2010	Spot Bond	7.9600	7.98	101.16164	101.09	0.00
17/05/2010	Spot Bond	8.7450	8.70	92.87297	93.12	0.00
18/05/2010	Spot Bond	8.7450	8.75	92.89493	92.87	0.00
17/05/2010	Spot Bond	8.7950	8.75	86.78404	87.05	0.00
18/05/2010	Spot Bond	8.8000	8.80	86.77320	86.78	0.00
17/05/2010	Spot Bond	8.9050	8.77	74.15763	75.21	0.00
18/05/2010	Spot Bond	8.9300	8.91	73.97995	74.16	0.00
Grand Total:						0.00