



j-Bonds Monthly Statistics Report

From: 13/12/2010 To: 15/12/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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
13/12/2010	Spot Bond	211.1695	211.10	7.62940	7.57	0.00
13/12/2010	Spot Bond	225.8255	225.78	2.53876	2.52	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
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
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	2.6500	2.70	113.79388	112.85	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

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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