



# j-Bonds Monthly Statistics Report

From: 03/01/2011 To: 05/01/2011

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 03/01/2011 | Spot Bond        | 15.6790   | 15.68                      | 92.16084  | 83.34                        | 0.00          |
| 04/01/2011 | Spot Bond        | 15.6790   | 15.68                      | 92.21188  | 83.34                        | 0.00          |
| 05/01/2011 | Spot Bond        | 15.6790   | 15.68                      | 92.36519  | 83.34                        | 0.00          |
| 05/01/2011 | Spot Bond        | 5.7300    | 5.76                       | 109.19553 | 109.13                       | 0.00          |
| 03/01/2011 | Spot Bond        | 5.8000    | 5.85                       | 109.08159 | 109.03                       | 0.00          |
| 04/01/2011 | Spot Bond        | 5.7550    | 5.80                       | 109.12813 | 109.08                       | 0.00          |
| 04/01/2011 | Spot Bond        | 7.2150    | 7.26                       | 128.83783 | 128.61                       | 0.00          |
| 05/01/2011 | Spot Bond        | 7.1900    | 7.22                       | 129.02605 | 128.84                       | 0.00          |
| 03/01/2011 | Spot Bond        | 7.2600    | 7.31                       | 128.60994 | 128.36                       | 0.00          |
| 04/01/2011 | Spot Bond        | 8.1850    | 8.24                       | 120.89926 | 120.32                       | 0.00          |
| 05/01/2011 | Spot Bond        | 8.1500    | 8.19                       | 121.33372 | 120.90                       | 0.00          |
| 03/01/2011 | Spot Bond        | 8.2400    | 8.29                       | 120.31839 | 119.79                       | 0.00          |
| 04/01/2011 | Spot Bond        | 211.4937  | 211.47                     | 8.27259   | 8.24                         | 0.00          |
| 05/01/2011 | Spot Bond        | 211.5530  | 211.49                     | 8.36818   | 8.27                         | 0.00          |
| 03/01/2011 | Spot Bond        | 211.4739  | 211.45                     | 8.24097   | 8.21                         | 0.00          |
| 03/01/2011 | Spot Bond        | 226.3196  | 226.29                     | 2.75310   | 2.74                         | 0.00          |
| 05/01/2011 | Spot Bond        | 226.8794  | 226.35                     | 2.79306   | 2.76                         | 0.00          |
| 04/01/2011 | Spot Bond        | 226.3492  | 226.32                     | 2.76425   | 2.75                         | 0.00          |
| 04/01/2011 | Spot Bond        | 7.0150    | 7.05                       | 106.30304 | 106.16                       | 0.00          |
| 05/01/2011 | Spot Bond        | 7.0300    | 7.02                       | 106.31072 | 106.30                       | 0.00          |
| 03/01/2011 | Spot Bond        | 7.0500    | 7.10                       | 106.15959 | 105.96                       | 0.00          |
| 04/01/2011 | Spot Bond        | 2.6500    | 2.65                       | 113.96684 | 113.96                       | 0.00          |
| 05/01/2011 | Spot Bond        | 2.6500    | 2.65                       | 113.99157 | 113.97                       | 0.00          |
| 03/01/2011 | Spot Bond        | 2.6500    | 2.65                       | 113.95860 | 113.95                       | 0.00          |
| 03/01/2011 | Spot Bond        | 7.8600    | 7.91                       | 104.55551 | 104.27                       | 0.00          |
| 04/01/2011 | Spot Bond        | 7.8050    | 7.86                       | 104.86371 | 104.56                       | 0.00          |
| 05/01/2011 | Spot Bond        | 7.7900    | 7.81                       | 105.00835 | 104.86                       | 0.00          |

| Date                | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|---------------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 03/01/2011          | Spot Bond        | 7.9800    | 8.04                       | 100.46155 | 100.12                       | 0.00          |
| 04/01/2011          | Spot Bond        | 7.9200    | 7.98                       | 100.83258 | 100.46                       | 0.00          |
| 05/01/2011          | Spot Bond        | 7.9100    | 7.92                       | 100.95550 | 100.83                       | 0.00          |
| 03/01/2011          | Spot Bond        | 6.6800    | 6.73                       | 102.03214 | 101.88                       | 0.00          |
| 04/01/2011          | Spot Bond        | 6.6400    | 6.68                       | 102.15972 | 102.03                       | 0.00          |
| 05/01/2011          | Spot Bond        | 6.6350    | 6.64                       | 102.22778 | 102.16                       | 0.00          |
| 03/01/2011          | Spot Bond        | 8.0700    | 8.12                       | 94.64112  | 94.32                        | 0.00          |
| 04/01/2011          | Spot Bond        | 8.0250    | 8.07                       | 94.93698  | 94.64                        | 0.00          |
| 05/01/2011          | Spot Bond        | 8.0000    | 8.03                       | 95.15129  | 94.94                        | 0.00          |
| 03/01/2011          | Spot Bond        | 8.0900    | 8.14                       | 92.59542  | 92.25                        | 0.00          |
| 04/01/2011          | Spot Bond        | 8.0450    | 8.09                       | 92.90672  | 92.60                        | 0.00          |
| 05/01/2011          | Spot Bond        | 8.0100    | 8.05                       | 93.19429  | 92.91                        | 0.00          |
| 03/01/2011          | Spot Bond        | 8.2250    | 8.28                       | 80.79690  | 80.34                        | 0.00          |
| 05/01/2011          | Spot Bond        | 8.1250    | 8.17                       | 81.75556  | 81.30                        | 0.00          |
| 04/01/2011          | Spot Bond        | 8.1700    | 8.23                       | 81.30077  | 80.80                        | 0.00          |
| 03/01/2011          | Spot Bond        | 2.6400    | 2.64                       | 100.14698 | 100.14                       | 0.00          |
| 04/01/2011          | Spot Bond        | 2.6400    | 2.64                       | 100.15420 | 100.15                       | 0.00          |
| 05/01/2011          | Spot Bond        | 2.6400    | 2.64                       | 100.17586 | 100.15                       | 0.00          |
| 03/01/2011          | Spot Bond        | 2.1200    | 2.12                       | 103.23238 | 103.23                       | 0.00          |
| 04/01/2011          | Spot Bond        | 2.1200    | 2.12                       | 103.23830 | 103.23                       | 0.00          |
| 05/01/2011          | Spot Bond        | 2.1200    | 2.12                       | 103.25605 | 103.24                       | 0.00          |
| 03/01/2011          | Spot Bond        | 2.6800    | 2.68                       | 101.85370 | 101.85                       | 0.00          |
| 04/01/2011          | Spot Bond        | 2.6800    | 2.68                       | 101.86106 | 101.85                       | 0.00          |
| 05/01/2011          | Spot Bond        | 2.6800    | 2.68                       | 101.88317 | 101.86                       | 0.00          |
| 03/01/2011          | Spot Bond        | 8.0000    | 8.00                       | 92.53477  | 8.00                         | 0.00          |
| 04/01/2011          | Spot Bond        | 8.0000    | 8.00                       | 92.55482  | 8.00                         | 0.00          |
| 05/01/2011          | Spot Bond        | 8.0000    | 8.00                       | 92.61501  | 8.00                         | 0.00          |
| <b>Grand Total:</b> |                  |           |                            |           |                              | <b>0.00</b>   |