



# j-Bonds Monthly Statistics Report

From: 10/01/2011 To: 14/01/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	Spot Bond	15.6790	15.68	92.32024	83.34	0.00
11/01/2011	Spot Bond	15.6790	15.68	92.37137	83.34	0.00
12/01/2011	Spot Bond	15.6790	15.68	92.52495	83.34	0.00
13/01/2011	Spot Bond	15.6790	15.68	92.57619	83.34	0.00
14/01/2011	Spot Bond	15.6790	15.68	92.62748	83.34	0.00
13/01/2011	Spot Bond	6.0400	5.98	109.13994	109.16	0.00
14/01/2011	Spot Bond	6.0850	6.04	109.13019	109.14	0.00
11/01/2011	Spot Bond	5.8700	5.89	109.17534	109.15	0.00
12/01/2011	Spot Bond	5.9750	5.87	109.16239	109.18	0.00
10/01/2011	Spot Bond	5.8850	5.78	109.14839	109.20	0.00
12/01/2011	Spot Bond	7.4150	7.32	128.19840	128.54	0.00
13/01/2011	Spot Bond	7.4800	7.42	127.93623	128.20	0.00
14/01/2011	Spot Bond	7.5300	7.48	127.74137	127.94	0.00
11/01/2011	Spot Bond	7.3200	7.34	128.54445	128.43	0.00
10/01/2011	Spot Bond	7.3400	7.24	128.42959	128.85	0.00
12/01/2011	Spot Bond	8.4150	8.29	118.87528	120.03	0.00
13/01/2011	Spot Bond	8.4750	8.42	118.31517	118.88	0.00
14/01/2011	Spot Bond	8.5100	8.48	118.00172	118.32	0.00
11/01/2011	Spot Bond	8.2900	8.32	120.03187	119.71	0.00
10/01/2011	Spot Bond	8.3200	8.23	119.70638	120.63	0.00
11/01/2011	Spot Bond	211.6322	211.61	8.49742	8.46	0.00
12/01/2011	Spot Bond	211.6915	211.63	8.59571	8.50	0.00
14/01/2011	Spot Bond	211.6446	211.71	8.66688	8.63	0.00
13/01/2011	Spot Bond	211.7113	211.69	8.62873	8.60	0.00
10/01/2011	Spot Bond	211.6124	211.59	8.46492	8.43	0.00
10/01/2011	Spot Bond	226.9680	226.94	2.82720	2.82	0.00
13/01/2011	Spot Bond	227.5577	227.53	2.88016	2.87	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	Spot Bond	227.5872	227.56	2.89189	2.88	0.00
12/01/2011	Spot Bond	227.5282	227.44	2.86849	2.83	0.00
11/01/2011	Spot Bond	227.4397	226.97	2.83377	2.83	0.00
12/01/2011	Spot Bond	7.2450	7.16	105.70284	105.94	0.00
13/01/2011	Spot Bond	7.3050	7.25	105.51571	105.70	0.00
14/01/2011	Spot Bond	7.3600	7.31	105.34660	105.52	0.00
11/01/2011	Spot Bond	7.1600	7.18	105.93683	105.85	0.00
10/01/2011	Spot Bond	7.1800	7.08	105.84658	106.18	0.00
11/01/2011	Spot Bond	2.6500	2.65	114.02456	114.02	0.00
12/01/2011	Spot Bond	2.6700	2.65	113.68001	114.02	0.00
14/01/2011	Spot Bond	2.7200	2.67	112.78009	113.69	0.00
13/01/2011	Spot Bond	2.6700	2.67	113.68830	113.68	0.00
10/01/2011	Spot Bond	2.6500	2.65	114.01631	114.01	0.00
10/01/2011	Spot Bond	7.9550	7.85	104.22090	104.74	0.00
11/01/2011	Spot Bond	7.9400	7.96	104.32060	104.22	0.00
13/01/2011	Spot Bond	8.0900	8.03	103.64226	103.93	0.00
14/01/2011	Spot Bond	8.1400	8.09	103.41063	103.64	0.00
12/01/2011	Spot Bond	8.0300	7.94	103.92604	104.32	0.00
10/01/2011	Spot Bond	8.1000	8.00	99.91959	100.48	0.00
11/01/2011	Spot Bond	8.0800	8.10	100.05648	99.92	0.00
13/01/2011	Spot Bond	8.2400	8.18	99.22846	99.58	0.00
14/01/2011	Spot Bond	8.2900	8.24	98.96674	99.23	0.00
12/01/2011	Spot Bond	8.1750	8.08	99.57703	100.06	0.00
10/01/2011	Spot Bond	6.8000	6.69	101.83412	102.13	0.00
11/01/2011	Spot Bond	6.7700	6.80	101.93384	101.83	0.00
13/01/2011	Spot Bond	6.9100	6.85	101.63145	101.79	0.00
14/01/2011	Spot Bond	6.9900	6.91	101.43598	101.63	0.00
12/01/2011	Spot Bond	6.8450	6.77	101.78740	101.93	0.00
10/01/2011	Spot Bond	8.1850	8.09	94.08499	94.67	0.00
11/01/2011	Spot Bond	8.1600	8.19	94.25681	94.08	0.00
13/01/2011	Spot Bond	8.3300	8.26	93.31785	93.72	0.00
14/01/2011	Spot Bond	8.3800	8.33	93.04105	93.32	0.00
12/01/2011	Spot Bond	8.2600	8.16	93.71598	94.26	0.00
10/01/2011	Spot Bond	8.2100	8.11	91.96696	92.59	0.00
11/01/2011	Spot Bond	8.1800	8.21	92.17892	91.97	0.00
13/01/2011	Spot Bond	8.3500	8.28	91.18188	91.60	0.00
14/01/2011	Spot Bond	8.4000	8.35	90.88844	91.18	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	Spot Bond	8.2800	8.18	91.60343	92.18	0.00
10/01/2011	Spot Bond	8.2950	8.21	80.31061	81.08	0.00
11/01/2011	Spot Bond	8.2500	8.30	80.72086	80.31	0.00
14/01/2011	Spot Bond	8.4750	8.44	78.87986	79.20	0.00
13/01/2011	Spot Bond	8.4350	8.39	79.19956	79.61	0.00
12/01/2011	Spot Bond	8.3850	8.25	79.60705	80.72	0.00
10/01/2011	Spot Bond	2.6400	2.64	100.19751	100.19	0.00
11/01/2011	Spot Bond	2.6400	2.64	100.20473	100.20	0.00
12/01/2011	Spot Bond	2.6600	2.64	99.95264	100.20	0.00
14/01/2011	Spot Bond	2.6750	2.66	99.76247	99.96	0.00
13/01/2011	Spot Bond	2.6600	2.66	99.95990	99.95	0.00
10/01/2011	Spot Bond	2.1000	2.10	103.38823	103.38	0.00
11/01/2011	Spot Bond	2.1000	2.10	103.39410	103.39	0.00
12/01/2011	Spot Bond	2.1000	2.10	103.41170	103.39	0.00
14/01/2011	Spot Bond	2.1200	2.08	103.30931	103.53	0.00
13/01/2011	Spot Bond	2.0800	2.10	103.53189	103.41	0.00
10/01/2011	Spot Bond	2.6900	2.69	101.80988	101.80	0.00
11/01/2011	Spot Bond	2.7000	2.69	101.72200	101.81	0.00
12/01/2011	Spot Bond	2.7000	2.70	101.74424	101.72	0.00
14/01/2011	Spot Bond	2.7200	2.70	101.56904	101.75	0.00
13/01/2011	Spot Bond	2.7000	2.70	101.75166	101.74	0.00
10/01/2011	Spot Bond	8.0000	8.00	92.67523	8.00	0.00
11/01/2011	Spot Bond	8.0000	8.00	92.69532	8.00	0.00
12/01/2011	Spot Bond	8.0000	8.00	92.75559	8.00	0.00
14/01/2011	Spot Bond	8.0000	8.00	92.79580	8.00	0.00
13/01/2011	Spot Bond	8.0000	8.00	92.77570	8.00	0.00
<b>Grand Total:</b>						<b>0.00</b>