



# j-Bonds Monthly Statistics Report

For December 2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2009	Spot Bond	15.6790	15.68	78.82902	77.34	0.00
02/12/2009	Spot Bond	15.6790	15.68	78.79608	77.34	0.00
04/12/2009	Spot Bond	15.6790	15.68	78.86196	77.34	0.00
01/12/2009	Spot Bond	15.6790	15.68	78.69735	77.34	0.00
04/12/2009	Spot Bond	7.3600	7.38	107.46773	106.98	0.00
02/12/2009	Spot Bond	7.3600	7.38	107.42482	106.98	0.00
03/12/2009	Spot Bond	7.3600	7.38	107.44628	106.98	0.00
01/12/2009	Spot Bond	7.3600	7.38	107.36050	106.98	0.00
04/12/2009	Spot Bond	7.5500	7.49	112.21815	112.30	0.00
02/12/2009	Spot Bond	7.4750	7.53	112.29898	112.14	0.00
03/12/2009	Spot Bond	7.4850	7.48	112.30486	112.30	0.00
01/12/2009	Spot Bond	7.5300	7.56	112.13728	112.07	0.00
04/12/2009	Spot Bond	8.3500	8.31	126.32636	126.50	0.00
02/12/2009	Spot Bond	8.3000	8.37	126.52757	126.08	0.00
03/12/2009	Spot Bond	8.3100	8.30	126.50431	126.53	0.00
01/12/2009	Spot Bond	8.3700	8.42	126.08045	125.79	0.00
04/12/2009	Spot Bond	9.0150	8.98	117.70262	118.01	0.00
02/12/2009	Spot Bond	8.9900	9.07	117.88246	117.04	0.00
03/12/2009	Spot Bond	8.9800	8.99	118.00561	117.88	0.00
01/12/2009	Spot Bond	9.0700	9.14	117.04300	116.41	0.00
04/12/2009	Spot Bond	8.4200	8.38	105.41398	105.57	0.00
02/12/2009	Spot Bond	8.3600	8.43	105.61117	105.25	0.00
03/12/2009	Spot Bond	8.3750	8.36	105.57359	105.61	0.00
01/12/2009	Spot Bond	8.4300	8.48	105.25450	105.03	0.00
04/12/2009	Spot Bond	8.9850	8.94	97.86828	98.09	0.00
02/12/2009	Spot Bond	8.9300	9.00	98.11654	97.70	0.00
03/12/2009	Spot Bond	8.9400	8.93	98.08637	98.12	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2009	Spot Bond	8.9950	9.05	97.69586	97.38	0.00
04/12/2009	Spot Bond	8.9950	8.95	97.66705	97.91	0.00
02/12/2009	Spot Bond	8.9450	9.00	97.91350	97.55	0.00
03/12/2009	Spot Bond	8.9500	8.95	97.90753	97.91	0.00
01/12/2009	Spot Bond	8.9950	9.05	97.54972	97.20	0.00
04/12/2009	Spot Bond	8.4650	8.42	99.69788	99.83	0.00
02/12/2009	Spot Bond	8.4100	8.48	99.83693	99.54	0.00
03/12/2009	Spot Bond	8.4200	8.41	99.82582	99.84	0.00
01/12/2009	Spot Bond	8.4800	8.53	99.53545	99.36	0.00
04/12/2009	Spot Bond	9.1200	9.08	90.70855	90.93	0.00
02/12/2009	Spot Bond	9.0700	9.14	90.96444	90.51	0.00
03/12/2009	Spot Bond	9.0800	9.07	90.92630	90.96	0.00
01/12/2009	Spot Bond	9.1350	9.21	90.50898	90.07	0.00
04/12/2009	Spot Bond	9.1150	9.07	84.80405	85.06	0.00
02/12/2009	Spot Bond	9.0700	9.14	85.04154	84.55	0.00
03/12/2009	Spot Bond	9.0700	9.07	85.06227	85.04	0.00
01/12/2009	Spot Bond	9.1400	9.21	84.54575	84.09	0.00
04/12/2009	Spot Bond	8.7400	8.73	75.69781	75.80	0.00
02/12/2009	Spot Bond	8.7400	8.85	75.66224	74.77	0.00
03/12/2009	Spot Bond	8.7250	8.74	75.80136	75.66	0.00
01/12/2009	Spot Bond	8.8450	8.91	74.76849	74.24	0.00
08/12/2009	Spot Bond	15.6790	15.68	78.92791	77.34	0.00
07/12/2009	Spot Bond	15.6790	15.68	78.89494	77.34	0.00
11/12/2009	Spot Bond	15.6790	15.68	79.12608	77.34	0.00
10/12/2009	Spot Bond	15.6790	15.68	79.05996	77.34	0.00
09/12/2009	Spot Bond	15.6790	15.68	79.02693	77.34	0.00
09/12/2009	Spot Bond	7.3600	7.38	107.57508	106.98	0.00
07/12/2009	Spot Bond	7.3600	7.38	107.48919	106.98	0.00
11/12/2009	Spot Bond	7.3600	7.38	107.63953	106.98	0.00
10/12/2009	Spot Bond	7.3600	7.38	107.59655	106.98	0.00
08/12/2009	Spot Bond	7.3600	7.38	107.51066	106.98	0.00
09/12/2009	Spot Bond	7.5700	7.56	112.29968	112.25	0.00
07/12/2009	Spot Bond	7.6050	7.55	112.14873	112.22	0.00
11/12/2009	Spot Bond	7.5700	7.55	112.36885	112.36	0.00
10/12/2009	Spot Bond	7.5500	7.57	112.35607	112.30	0.00
08/12/2009	Spot Bond	7.5600	7.61	112.24733	112.15	0.00
09/12/2009	Spot Bond	8.3850	8.38	126.28932	126.23	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2009	Spot Bond	8.4100	8.35	126.04626	126.33	0.00
11/12/2009	Spot Bond	8.3900	8.37	126.34968	126.42	0.00
10/12/2009	Spot Bond	8.3650	8.39	126.42066	126.29	0.00
08/12/2009	Spot Bond	8.3800	8.41	126.22909	126.05	0.00
09/12/2009	Spot Bond	9.0000	9.02	112.74508	112.52	0.00
07/12/2009	Spot Bond	9.0600	9.02	117.30718	117.70	0.00
11/12/2009	Spot Bond	9.0100	8.99	112.73196	112.87	0.00
10/12/2009	Spot Bond	8.9900	9.00	112.86684	112.75	0.00
08/12/2009	Spot Bond	9.0150	9.06	112.52198	117.31	0.00
09/12/2009	Spot Bond	8.4550	8.45	101.02279	100.97	0.00
07/12/2009	Spot Bond	8.4800	8.42	105.19411	105.41	0.00
11/12/2009	Spot Bond	8.4600	8.44	101.07116	101.13	0.00
10/12/2009	Spot Bond	8.4350	8.46	101.12668	101.02	0.00
08/12/2009	Spot Bond	8.4500	8.48	100.97452	105.19	0.00
09/12/2009	Spot Bond	9.0300	9.03	97.74644	97.67	0.00
07/12/2009	Spot Bond	9.0700	8.99	97.43756	97.87	0.00
11/12/2009	Spot Bond	9.0350	9.01	97.79132	97.88	0.00
10/12/2009	Spot Bond	9.0100	9.03	97.87716	97.75	0.00
08/12/2009	Spot Bond	9.0300	9.07	97.67492	97.44	0.00
09/12/2009	Spot Bond	9.0300	9.03	93.58687	93.52	0.00
07/12/2009	Spot Bond	9.0700	9.00	97.25289	97.67	0.00
11/12/2009	Spot Bond	9.0350	9.01	93.62551	93.73	0.00
10/12/2009	Spot Bond	9.0100	9.03	93.72614	93.59	0.00
08/12/2009	Spot Bond	9.0300	9.07	93.51913	97.25	0.00
09/12/2009	Spot Bond	8.5100	8.51	99.66063	99.61	0.00
07/12/2009	Spot Bond	8.5350	8.47	99.48721	99.70	0.00
11/12/2009	Spot Bond	8.5150	8.49	99.71178	99.75	0.00
10/12/2009	Spot Bond	8.4900	8.51	99.74963	99.66	0.00
08/12/2009	Spot Bond	8.5050	8.54	99.60958	99.49	0.00
09/12/2009	Spot Bond	9.1150	9.13	90.84843	90.72	0.00
07/12/2009	Spot Bond	9.1800	9.12	90.37266	90.71	0.00
11/12/2009	Spot Bond	9.1200	9.10	90.88459	90.99	0.00
10/12/2009	Spot Bond	9.0950	9.12	90.99012	90.85	0.00
08/12/2009	Spot Bond	9.1250	9.18	90.72264	90.37	0.00
09/12/2009	Spot Bond	9.1200	9.13	84.87705	84.75	0.00
07/12/2009	Spot Bond	9.1700	9.12	84.48559	84.80	0.00
11/12/2009	Spot Bond	9.1200	9.10	84.93946	85.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2009	Spot Bond	9.1000	9.12	85.02152	84.88	0.00
08/12/2009	Spot Bond	9.1300	9.17	84.75291	84.49	0.00
09/12/2009	Spot Bond	8.7250	8.73	75.90814	75.85	0.00
07/12/2009	Spot Bond	8.7850	8.74	75.35353	75.70	0.00
11/12/2009	Spot Bond	8.7400	8.72	75.84027	76.01	0.00
10/12/2009	Spot Bond	8.7150	8.73	76.00702	75.91	0.00
08/12/2009	Spot Bond	8.7250	8.79	75.85473	75.35	0.00
18/12/2009	Spot Bond	15.6790	15.68	79.32474	77.34	0.00
14/12/2009	Spot Bond	15.6790	15.68	79.15915	77.34	0.00
17/12/2009	Spot Bond	15.6790	15.68	79.29159	77.34	0.00
15/12/2009	Spot Bond	15.6790	15.68	79.25846	77.34	0.00
17/12/2009	Spot Bond	7.3600	7.38	107.74704	106.98	0.00
15/12/2009	Spot Bond	7.3600	7.38	107.72553	106.98	0.00
18/12/2009	Spot Bond	7.3600	7.38	107.76855	106.98	0.00
14/12/2009	Spot Bond	7.3600	7.38	107.66102	106.98	0.00
17/12/2009	Spot Bond	7.5900	7.58	112.45127	112.44	0.00
15/12/2009	Spot Bond	7.5800	7.57	112.44463	112.40	0.00
18/12/2009	Spot Bond	7.5600	7.59	112.52378	112.45	0.00
14/12/2009	Spot Bond	7.5650	7.57	112.40021	112.37	0.00
17/12/2009	Spot Bond	8.4050	8.40	126.41650	126.41	0.00
15/12/2009	Spot Bond	8.4000	8.39	126.41332	126.40	0.00
18/12/2009	Spot Bond	8.3800	8.41	126.57305	126.42	0.00
14/12/2009	Spot Bond	8.3850	8.39	126.40399	126.35	0.00
17/12/2009	Spot Bond	9.0350	9.02	112.63226	112.79	0.00
15/12/2009	Spot Bond	9.0150	8.99	112.79340	112.95	0.00
18/12/2009	Spot Bond	9.0100	9.04	112.89524	112.63	0.00
14/12/2009	Spot Bond	8.9900	9.01	112.94822	112.73	0.00
17/12/2009	Spot Bond	8.4750	8.47	101.12523	101.12	0.00
15/12/2009	Spot Bond	8.4700	8.46	101.12236	101.11	0.00
18/12/2009	Spot Bond	8.4500	8.48	101.24916	101.13	0.00
14/12/2009	Spot Bond	8.4550	8.46	101.11426	101.07	0.00
17/12/2009	Spot Bond	9.0550	9.04	97.80426	97.86	0.00
15/12/2009	Spot Bond	9.0400	9.03	97.86022	97.84	0.00
18/12/2009	Spot Bond	9.0300	9.06	97.96130	97.80	0.00
14/12/2009	Spot Bond	9.0300	9.04	97.84188	97.79	0.00
17/12/2009	Spot Bond	9.0550	9.04	93.62242	93.69	0.00
15/12/2009	Spot Bond	9.0400	9.03	93.68687	93.68	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2009	Spot Bond	9.0300	9.06	93.79059	93.62	0.00
14/12/2009	Spot Bond	9.0300	9.04	93.67725	93.63	0.00
17/12/2009	Spot Bond	8.5300	8.53	99.77524	99.77	0.00
15/12/2009	Spot Bond	8.5250	8.51	99.76912	99.75	0.00
18/12/2009	Spot Bond	8.5050	8.53	99.88049	99.78	0.00
14/12/2009	Spot Bond	8.5100	8.52	99.75095	99.71	0.00
17/12/2009	Spot Bond	9.1450	9.13	90.84570	90.94	0.00
15/12/2009	Spot Bond	9.1250	9.11	90.94289	90.97	0.00
18/12/2009	Spot Bond	9.1200	9.15	91.01684	90.85	0.00
14/12/2009	Spot Bond	9.1100	9.12	90.96638	90.88	0.00
17/12/2009	Spot Bond	9.1350	9.13	84.95105	84.99	0.00
15/12/2009	Spot Bond	9.1250	9.12	84.99188	84.99	0.00
18/12/2009	Spot Bond	9.1100	9.14	85.12616	84.95	0.00
14/12/2009	Spot Bond	9.1150	9.12	84.99116	84.94	0.00
17/12/2009	Spot Bond	8.7650	8.76	75.72795	75.79	0.00
15/12/2009	Spot Bond	8.7550	8.74	75.79059	75.90	0.00
18/12/2009	Spot Bond	8.7400	8.77	75.94728	75.73	0.00
14/12/2009	Spot Bond	8.7350	8.74	75.89849	75.84	0.00
22/12/2009	Spot Bond	15.6790	15.68	79.49066	77.34	0.00
23/12/2009	Spot Bond	15.6790	15.68	79.52390	77.34	0.00
21/12/2009	Spot Bond	15.6790	15.68	79.35789	77.34	0.00
24/12/2009	Spot Bond	15.6790	15.68	79.55714	77.34	0.00
24/12/2009	Spot Bond	7.3600	7.38	107.91928	106.98	0.00
21/12/2009	Spot Bond	7.3600	7.38	107.79007	106.98	0.00
22/12/2009	Spot Bond	7.3600	7.38	107.87620	106.98	0.00
23/12/2009	Spot Bond	7.3600	7.38	107.89773	106.98	0.00
24/12/2009	Spot Bond	7.6050	7.61	112.61215	112.59	0.00
21/12/2009	Spot Bond	7.5600	7.56	112.54685	112.52	0.00
22/12/2009	Spot Bond	7.6100	7.56	112.55757	112.55	0.00
23/12/2009	Spot Bond	7.6050	7.61	112.58893	112.56	0.00
24/12/2009	Spot Bond	8.4450	8.45	126.44320	126.41	0.00
21/12/2009	Spot Bond	8.3800	8.38	126.60176	126.57	0.00
22/12/2009	Spot Bond	8.4500	8.38	126.36000	126.60	0.00
23/12/2009	Spot Bond	8.4450	8.45	126.41431	126.36	0.00
24/12/2009	Spot Bond	9.0750	9.08	112.47593	112.45	0.00
21/12/2009	Spot Bond	9.0100	9.01	112.92258	112.90	0.00
22/12/2009	Spot Bond	9.0800	9.01	112.37431	112.92	0.00

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23/12/2009	Spot Bond	9.0750	9.08	112.44851	112.37	0.00
24/12/2009	Spot Bond	8.5150	8.52	101.14926	101.13	0.00
21/12/2009	Spot Bond	8.4500	8.45	101.27218	101.25	0.00
22/12/2009	Spot Bond	8.5200	8.45	101.08286	101.27	0.00
23/12/2009	Spot Bond	8.5150	8.52	101.12609	101.08	0.00
24/12/2009	Spot Bond	9.0950	9.10	97.78372	97.76	0.00
21/12/2009	Spot Bond	9.0300	9.03	97.98521	97.96	0.00
22/12/2009	Spot Bond	9.1000	9.03	97.70919	97.99	0.00
23/12/2009	Spot Bond	9.0950	9.10	97.75970	97.71	0.00
24/12/2009	Spot Bond	9.0950	9.10	93.57309	93.55	0.00
21/12/2009	Spot Bond	9.0300	9.03	93.81334	93.79	0.00
22/12/2009	Spot Bond	9.1000	9.03	93.49844	93.81	0.00
23/12/2009	Spot Bond	9.0950	9.10	93.55022	93.50	0.00
24/12/2009	Spot Bond	8.5700	8.57	99.82512	99.80	0.00
21/12/2009	Spot Bond	8.5050	8.51	99.90310	99.88	0.00
22/12/2009	Spot Bond	8.5750	8.51	99.76317	99.90	0.00
23/12/2009	Spot Bond	8.5700	8.58	99.80237	99.76	0.00
24/12/2009	Spot Bond	9.1850	9.19	90.78493	90.76	0.00
21/12/2009	Spot Bond	9.1200	9.12	91.03890	91.02	0.00
22/12/2009	Spot Bond	9.1900	9.12	90.71099	91.04	0.00
23/12/2009	Spot Bond	9.1850	9.19	90.76277	90.71	0.00
24/12/2009	Spot Bond	9.1750	9.18	84.87215	84.85	0.00
21/12/2009	Spot Bond	9.1100	9.11	85.14700	85.13	0.00
22/12/2009	Spot Bond	9.1800	9.11	84.79965	85.15	0.00
23/12/2009	Spot Bond	9.1750	9.18	84.85123	84.80	0.00
24/12/2009	Spot Bond	8.8050	8.81	75.55038	75.53	0.00
21/12/2009	Spot Bond	8.7400	8.74	75.96513	75.95	0.00
22/12/2009	Spot Bond	8.8100	8.74	75.47472	75.97	0.00
23/12/2009	Spot Bond	8.8050	8.81	75.53250	75.47	0.00
30/12/2009	Spot Bond	15.6790	15.68	79.75688	77.34	0.00
29/12/2009	Spot Bond	15.6790	15.68	79.72355	77.34	0.00
31/12/2009	Spot Bond	15.6790	15.68	79.79022	77.34	0.00
28/12/2009	Spot Bond	15.6790	15.68	79.59039	77.34	0.00
30/12/2009	Spot Bond	7.3600	7.38	108.04865	106.98	0.00
29/12/2009	Spot Bond	7.3600	7.38	108.02707	106.98	0.00
28/12/2009	Spot Bond	7.3600	7.38	107.94084	106.98	0.00
31/12/2009	Spot Bond	7.3600	7.38	108.07022	106.98	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2009	Spot Bond	7.5650	7.57	112.81599	112.79	0.00
29/12/2009	Spot Bond	7.5650	7.58	112.79284	112.68	0.00
28/12/2009	Spot Bond	7.5750	7.61	112.68410	112.61	0.00
31/12/2009	Spot Bond	7.5650	7.57	112.83912	112.82	0.00
30/12/2009	Spot Bond	8.4100	8.41	126.79427	126.77	0.00
29/12/2009	Spot Bond	8.4100	8.42	126.76541	126.60	0.00
28/12/2009	Spot Bond	8.4200	8.45	126.59919	126.44	0.00
31/12/2009	Spot Bond	8.4100	8.41	126.82312	126.79	0.00
30/12/2009	Spot Bond	9.0400	9.04	112.96874	112.94	0.00
29/12/2009	Spot Bond	9.0400	9.05	112.94130	112.74	0.00
28/12/2009	Spot Bond	9.0500	9.08	112.73768	112.48	0.00
31/12/2009	Spot Bond	9.0400	9.04	112.99617	112.97	0.00
30/12/2009	Spot Bond	8.4800	8.48	101.42855	101.41	0.00
29/12/2009	Spot Bond	8.4800	8.49	101.40541	101.27	0.00
28/12/2009	Spot Bond	8.4900	8.52	101.27275	101.15	0.00
31/12/2009	Spot Bond	8.4800	8.48	101.45169	101.43	0.00
30/12/2009	Spot Bond	9.0700	9.06	98.06031	98.09	0.00
29/12/2009	Spot Bond	9.0600	9.07	98.08928	97.94	0.00
28/12/2009	Spot Bond	9.0700	9.10	97.94023	97.78	0.00
31/12/2009	Spot Bond	9.0700	9.07	98.08434	98.06	0.00
30/12/2009	Spot Bond	9.0600	9.06	93.91288	93.89	0.00
29/12/2009	Spot Bond	9.0600	9.07	93.89002	93.74	0.00
28/12/2009	Spot Bond	9.0700	9.10	93.74067	93.57	0.00
31/12/2009	Spot Bond	9.0600	9.06	93.93573	93.91	0.00
30/12/2009	Spot Bond	8.5350	8.54	96.33493	100.05	0.00
29/12/2009	Spot Bond	8.5350	8.55	100.05369	99.93	0.00
28/12/2009	Spot Bond	8.5450	8.57	99.92998	99.83	0.00
31/12/2009	Spot Bond	8.5350	8.54	96.35681	96.33	0.00
30/12/2009	Spot Bond	9.1500	9.15	87.50937	91.10	0.00
29/12/2009	Spot Bond	9.1500	9.16	91.10341	90.96	0.00
28/12/2009	Spot Bond	9.1600	9.19	90.95543	90.78	0.00
31/12/2009	Spot Bond	9.1500	9.15	87.53064	87.51	0.00
30/12/2009	Spot Bond	9.1400	9.14	85.21265	85.19	0.00
29/12/2009	Spot Bond	9.1400	9.15	85.19172	85.05	0.00
28/12/2009	Spot Bond	9.1500	9.18	85.04659	84.87	0.00
31/12/2009	Spot Bond	9.1400	9.14	85.23357	85.21	0.00
30/12/2009	Spot Bond	8.7700	8.77	75.93804	75.92	0.00

<b>Date</b>	<b>Contract Details</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
29/12/2009	Spot Bond	8.7700	8.78	75.92014	75.77	0.00
28/12/2009	Spot Bond	8.7800	8.81	75.76830	75.55	0.00
31/12/2009	Spot Bond	8.7700	8.77	75.95595	75.94	0.00
<b>Grand Total:</b>						<b>0.00</b>