



j-Bonds Monthly Statistics Report

For September 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2010	Spot Bond	15.6790	15.68	91.23232	83.34	0.00
02/09/2010	Spot Bond	15.6790	15.68	91.27046	83.34	0.00
01/09/2010	Spot Bond	6.1500	6.18	106.65354	106.57	0.00
02/09/2010	Spot Bond	6.2150	6.15	106.60745	106.65	0.00
01/09/2010	Spot Bond	7.2000	7.23	125.84786	132.37	0.00
02/09/2010	Spot Bond	7.2650	7.20	125.55979	125.85	0.00
01/09/2010	Spot Bond	7.9700	8.06	125.04078	124.02	0.00
02/09/2010	Spot Bond	8.0300	7.97	124.43913	125.04	0.00
01/09/2010	Spot Bond	1.4500	1.45	114.75958	114.75	0.00
02/09/2010	Spot Bond	1.5000	1.45	114.62972	114.76	0.00
01/09/2010	Spot Bond	2.5800	2.55	133.96016	134.33	0.00
02/09/2010	Spot Bond	2.6500	2.58	133.04567	133.96	0.00
01/09/2010	Spot Bond	7.0650	7.09	107.96548	107.81	0.00
02/09/2010	Spot Bond	7.1400	7.07	107.70277	107.97	0.00
01/09/2010	Spot Bond	2.5000	2.50	117.52958	117.51	0.00
02/09/2010	Spot Bond	2.6000	2.50	115.62503	117.53	0.00
01/09/2010	Spot Bond	7.7050	7.73	102.71659	106.63	0.00
02/09/2010	Spot Bond	7.7850	7.71	102.30346	102.72	0.00
01/09/2010	Spot Bond	7.8050	7.83	102.83843	102.62	0.00
02/09/2010	Spot Bond	7.8850	7.81	102.37612	102.84	0.00
01/09/2010	Spot Bond	6.9500	6.97	102.68852	102.59	0.00
02/09/2010	Spot Bond	7.0450	6.95	102.42525	102.69	0.00
01/09/2010	Spot Bond	7.8800	7.93	96.91442	96.54	0.00
02/09/2010	Spot Bond	7.9550	7.88	96.45929	96.91	0.00
01/09/2010	Spot Bond	7.9550	7.99	94.42066	94.13	0.00
02/09/2010	Spot Bond	8.0200	7.96	94.00899	94.42	0.00
01/09/2010	Spot Bond	7.9500	8.04	84.23852	83.40	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2010	Spot Bond	7.9950	7.95	83.84152	84.24	0.00
01/09/2010	Spot Bond	2.5600	2.58	101.69160	101.39	0.00
02/09/2010	Spot Bond	2.6500	2.56	100.43718	101.69	0.00
01/09/2010	Spot Bond	2.4200	2.45	100.72180	100.52	0.00
02/09/2010	Spot Bond	2.4200	2.42	100.72838	100.72	0.00
01/09/2010	Spot Bond	2.5700	2.57	102.04398	102.02	0.00
02/09/2010	Spot Bond	2.6800	2.57	100.96601	102.04	0.00
Grand Total:						0.00