



# 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
03/09/2010	Spot Bond	15.6790	15.68	91.30860	83.34	0.00
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
03/09/2010	Spot Bond	6.2150	6.22	106.62547	106.61	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
03/09/2010	Spot Bond	7.2650	7.27	125.58414	125.56	0.00
02/09/2010	Spot Bond	7.2650	7.20	125.55979	125.85	0.00
01/09/2010	Spot Bond	7.2000	7.23	125.84786	132.37	0.00
03/09/2010	Spot Bond	8.0200	8.03	124.57028	124.44	0.00
02/09/2010	Spot Bond	8.0300	7.97	124.43913	125.04	0.00
01/09/2010	Spot Bond	7.9700	8.06	125.04078	124.02	0.00
01/09/2010	Spot Bond	1.4500	1.45	114.75958	114.75	0.00
03/09/2010	Spot Bond	1.5000	1.50	114.63440	114.63	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
03/09/2010	Spot Bond	2.6500	2.65	133.05524	133.05	0.00
02/09/2010	Spot Bond	2.6500	2.58	133.04567	133.96	0.00
03/09/2010	Spot Bond	7.1450	7.14	107.70458	107.70	0.00
02/09/2010	Spot Bond	7.1400	7.07	107.70277	107.97	0.00
01/09/2010	Spot Bond	7.0650	7.09	107.96548	107.81	0.00
01/09/2010	Spot Bond	2.5000	2.50	117.52958	117.51	0.00
03/09/2010	Spot Bond	2.6300	2.60	115.06715	115.63	0.00
02/09/2010	Spot Bond	2.6000	2.50	115.62503	117.53	0.00
03/09/2010	Spot Bond	7.7750	7.79	102.37883	102.30	0.00
02/09/2010	Spot Bond	7.7850	7.71	102.30346	102.72	0.00
01/09/2010	Spot Bond	7.7050	7.73	102.71659	106.63	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2010	Spot Bond	7.8800	7.89	102.42790	102.38	0.00
02/09/2010	Spot Bond	7.8850	7.81	102.37612	102.84	0.00
01/09/2010	Spot Bond	7.8050	7.83	102.83843	102.62	0.00
03/09/2010	Spot Bond	7.0600	7.05	102.40007	102.43	0.00
02/09/2010	Spot Bond	7.0450	6.95	102.42525	102.69	0.00
01/09/2010	Spot Bond	6.9500	6.97	102.68852	102.59	0.00
03/09/2010	Spot Bond	7.9500	7.96	96.51135	96.46	0.00
02/09/2010	Spot Bond	7.9550	7.88	96.45929	96.91	0.00
01/09/2010	Spot Bond	7.8800	7.93	96.91442	96.54	0.00
03/09/2010	Spot Bond	8.0200	8.02	94.02919	94.01	0.00
02/09/2010	Spot Bond	8.0200	7.96	94.00899	94.42	0.00
01/09/2010	Spot Bond	7.9550	7.99	94.42066	94.13	0.00
03/09/2010	Spot Bond	7.9900	8.00	83.90542	83.84	0.00
01/09/2010	Spot Bond	7.9500	8.04	84.23852	83.40	0.00
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
03/09/2010	Spot Bond	2.6700	2.65	100.16664	100.44	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
03/09/2010	Spot Bond	2.5000	2.42	100.26365	100.73	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
03/09/2010	Spot Bond	2.6800	2.68	100.97332	100.97	0.00
10/09/2010	Spot Bond	15.6790	15.68	91.57612	83.34	0.00
09/09/2010	Spot Bond	15.6790	15.68	91.53785	83.34	0.00
08/09/2010	Spot Bond	15.6790	15.68	91.49961	83.34	0.00
07/09/2010	Spot Bond	15.6790	15.68	91.38496	83.34	0.00
06/09/2010	Spot Bond	15.6790	15.68	91.34678	83.34	0.00
10/09/2010	Spot Bond	6.0900	6.06	106.87207	106.88	0.00
09/09/2010	Spot Bond	6.0600	6.15	106.88335	106.78	0.00
08/09/2010	Spot Bond	6.1500	6.17	106.77854	106.71	0.00
07/09/2010	Spot Bond	6.1700	6.22	106.70543	106.64	0.00
06/09/2010	Spot Bond	6.2200	6.22	106.63861	106.63	0.00
10/09/2010	Spot Bond	7.1400	7.11	126.35374	126.47	0.00
09/09/2010	Spot Bond	7.1100	7.20	126.47403	126.02	0.00
08/09/2010	Spot Bond	7.2000	7.22	126.01731	125.85	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2010	Spot Bond	7.2200	7.27	125.84862	125.58	0.00
06/09/2010	Spot Bond	7.2700	7.27	125.58454	125.58	0.00
10/09/2010	Spot Bond	7.7950	7.81	127.13966	127.01	0.00
09/09/2010	Spot Bond	7.8050	7.88	127.00580	126.18	0.00
08/09/2010	Spot Bond	7.8800	7.93	126.17866	125.57	0.00
07/09/2010	Spot Bond	7.9300	8.03	125.56903	124.49	0.00
06/09/2010	Spot Bond	8.0300	8.02	124.49267	124.57	0.00
09/09/2010	Spot Bond	1.4500	1.45	114.79583	114.79	0.00
10/09/2010	Spot Bond	1.4800	1.45	114.72042	114.80	0.00
08/09/2010	Spot Bond	1.4500	1.50	114.79130	114.64	0.00
07/09/2010	Spot Bond	1.5000	1.50	114.64377	114.64	0.00
06/09/2010	Spot Bond	1.5000	1.50	114.63908	114.63	0.00
09/09/2010	Spot Bond	2.6000	2.64	133.77085	133.23	0.00
10/09/2010	Spot Bond	2.6000	2.60	133.78029	133.77	0.00
08/09/2010	Spot Bond	2.6400	2.64	133.23444	133.21	0.00
07/09/2010	Spot Bond	2.6400	2.64	133.20581	133.20	0.00
06/09/2010	Spot Bond	2.6400	2.65	133.19626	133.06	0.00
10/09/2010	Spot Bond	7.0350	6.99	108.26298	108.41	0.00
09/09/2010	Spot Bond	6.9900	7.10	108.41245	107.98	0.00
08/09/2010	Spot Bond	7.1000	7.14	107.97712	107.76	0.00
07/09/2010	Spot Bond	7.1400	7.18	107.76472	107.61	0.00
06/09/2010	Spot Bond	7.1750	7.15	107.61238	107.70	0.00
09/09/2010	Spot Bond	2.5700	2.63	116.25140	115.11	0.00
10/09/2010	Spot Bond	2.5700	2.57	116.25952	116.25	0.00
08/09/2010	Spot Bond	2.6300	2.63	115.10823	115.08	0.00
07/09/2010	Spot Bond	2.6300	2.63	115.08358	115.08	0.00
06/09/2010	Spot Bond	2.6300	2.63	115.07536	115.07	0.00
10/09/2010	Spot Bond	7.5950	7.60	103.50613	103.46	0.00
09/09/2010	Spot Bond	7.6000	7.68	103.45782	103.00	0.00
08/09/2010	Spot Bond	7.6800	7.70	103.00034	102.86	0.00
07/09/2010	Spot Bond	7.6950	7.78	102.85543	102.37	0.00
06/09/2010	Spot Bond	7.7800	7.78	102.37298	102.38	0.00
10/09/2010	Spot Bond	7.7100	7.71	103.60951	103.59	0.00
09/09/2010	Spot Bond	7.7100	7.78	103.58809	103.14	0.00
08/09/2010	Spot Bond	7.7800	7.79	103.14072	103.02	0.00
07/09/2010	Spot Bond	7.7900	7.88	103.01550	102.45	0.00
06/09/2010	Spot Bond	7.8800	7.88	102.44953	102.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2010	Spot Bond	6.9050	6.86	102.99354	103.11	0.00
09/09/2010	Spot Bond	6.8600	6.98	103.10815	102.73	0.00
08/09/2010	Spot Bond	6.9800	7.03	102.73318	102.53	0.00
07/09/2010	Spot Bond	7.0300	7.08	102.52750	102.36	0.00
06/09/2010	Spot Bond	7.0800	7.06	102.36017	102.40	0.00
10/09/2010	Spot Bond	7.7850	7.80	97.70349	97.59	0.00
09/09/2010	Spot Bond	7.8000	7.87	97.58723	97.15	0.00
08/09/2010	Spot Bond	7.8650	7.88	97.15235	97.00	0.00
07/09/2010	Spot Bond	7.8800	7.97	96.99587	96.44	0.00
06/09/2010	Spot Bond	7.9650	7.95	96.43705	96.51	0.00
10/09/2010	Spot Bond	7.8100	7.82	95.57350	95.52	0.00
09/09/2010	Spot Bond	7.8150	7.90	95.51977	94.96	0.00
08/09/2010	Spot Bond	7.8950	7.94	94.96218	94.60	0.00
07/09/2010	Spot Bond	7.9400	8.02	94.60116	94.05	0.00
06/09/2010	Spot Bond	8.0200	8.02	94.04939	94.03	0.00
10/09/2010	Spot Bond	7.7600	7.77	86.18934	86.12	0.00
09/09/2010	Spot Bond	7.7650	7.85	86.12354	85.35	0.00
08/09/2010	Spot Bond	7.8450	7.91	85.34545	84.73	0.00
06/09/2010	Spot Bond	8.0000	7.99	83.83154	83.91	0.00
07/09/2010	Spot Bond	7.9050	8.00	84.72862	83.83	0.00
09/09/2010	Spot Bond	2.6000	2.67	101.18567	100.20	0.00
10/09/2010	Spot Bond	2.5700	2.60	101.61428	101.19	0.00
06/09/2010	Spot Bond	2.6700	2.67	100.17389	100.17	0.00
07/09/2010	Spot Bond	2.6700	2.67	100.18116	100.17	0.00
08/09/2010	Spot Bond	2.6700	2.67	100.20294	100.18	0.00
09/09/2010	Spot Bond	2.4000	2.45	100.89243	100.59	0.00
10/09/2010	Spot Bond	2.3500	2.40	101.19440	100.89	0.00
06/09/2010	Spot Bond	2.5000	2.50	100.27042	100.26	0.00
07/09/2010	Spot Bond	2.5000	2.50	100.27719	100.27	0.00
08/09/2010	Spot Bond	2.4500	2.50	100.59121	100.28	0.00
09/09/2010	Spot Bond	2.6800	2.68	101.01715	101.01	0.00
10/09/2010	Spot Bond	2.6400	2.68	101.41685	101.02	0.00
06/09/2010	Spot Bond	2.6800	2.68	100.98062	100.97	0.00
07/09/2010	Spot Bond	2.6800	2.68	100.98792	100.98	0.00
08/09/2010	Spot Bond	2.6800	2.68	101.00985	100.99	0.00
15/09/2010	Spot Bond	15.6790	15.68	91.76768	83.34	0.00
16/09/2010	Spot Bond	15.6790	15.68	91.80603	83.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2010	Spot Bond	15.6790	15.68	91.84442	83.34	0.00
13/09/2010	Spot Bond	15.6790	15.68	91.61440	83.34	0.00
14/09/2010	Spot Bond	15.6790	15.68	91.65269	83.34	0.00
16/09/2010	Spot Bond	6.1900	6.09	106.88373	106.96	0.00
17/09/2010	Spot Bond	6.3000	6.19	106.79805	106.88	0.00
15/09/2010	Spot Bond	6.0900	6.13	106.96066	106.87	0.00
14/09/2010	Spot Bond	6.1300	6.13	106.86918	106.85	0.00
13/09/2010	Spot Bond	6.1300	6.09	106.85135	106.87	0.00
16/09/2010	Spot Bond	7.2400	7.14	126.02271	126.48	0.00
17/09/2010	Spot Bond	7.3500	7.24	125.52454	126.02	0.00
15/09/2010	Spot Bond	7.1400	7.18	126.47623	126.21	0.00
14/09/2010	Spot Bond	7.1800	7.18	126.21084	126.19	0.00
13/09/2010	Spot Bond	7.1800	7.14	126.18625	126.35	0.00
16/09/2010	Spot Bond	7.8850	7.77	126.33894	127.54	0.00
17/09/2010	Spot Bond	8.0650	7.89	124.47745	126.34	0.00
15/09/2010	Spot Bond	7.7700	7.84	127.54122	126.71	0.00
14/09/2010	Spot Bond	7.8400	7.85	126.71115	126.58	0.00
13/09/2010	Spot Bond	7.8500	7.80	126.57785	127.14	0.00
17/09/2010	Spot Bond	1.5000	1.48	111.57596	111.62	0.00
16/09/2010	Spot Bond	1.4800	1.48	111.62429	111.62	0.00
15/09/2010	Spot Bond	1.4800	1.48	111.61979	114.73	0.00
14/09/2010	Spot Bond	1.4800	1.48	114.72967	114.73	0.00
13/09/2010	Spot Bond	1.4800	1.48	114.72505	114.72	0.00
17/09/2010	Spot Bond	2.6200	2.62	133.58308	133.57	0.00
16/09/2010	Spot Bond	2.6200	2.62	133.57358	133.56	0.00
15/09/2010	Spot Bond	2.6200	2.62	133.56408	133.54	0.00
14/09/2010	Spot Bond	2.6200	2.60	133.53559	133.79	0.00
13/09/2010	Spot Bond	2.6000	2.60	133.78973	133.78	0.00
16/09/2010	Spot Bond	7.1700	7.06	107.88006	108.29	0.00
17/09/2010	Spot Bond	7.2650	7.17	107.54692	107.88	0.00
15/09/2010	Spot Bond	7.0550	7.08	108.29015	108.15	0.00
14/09/2010	Spot Bond	7.0750	7.07	108.15341	108.17	0.00
13/09/2010	Spot Bond	7.0650	7.04	108.17049	108.26	0.00
17/09/2010	Spot Bond	2.5700	2.57	116.31631	116.31	0.00
16/09/2010	Spot Bond	2.5700	2.57	116.30819	116.30	0.00
15/09/2010	Spot Bond	2.5700	2.57	116.30008	116.28	0.00
14/09/2010	Spot Bond	2.5700	2.57	116.27574	116.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2010	Spot Bond	2.5700	2.57	116.26763	116.26	0.00
16/09/2010	Spot Bond	7.7050	7.60	103.03572	103.59	0.00
17/09/2010	Spot Bond	7.8400	7.71	102.32898	103.04	0.00
15/09/2010	Spot Bond	7.6000	7.64	103.58545	103.30	0.00
14/09/2010	Spot Bond	7.6400	7.64	103.30317	103.28	0.00
13/09/2010	Spot Bond	7.6400	7.60	103.28176	103.51	0.00
16/09/2010	Spot Bond	7.8050	7.71	103.16164	103.72	0.00
17/09/2010	Spot Bond	7.9300	7.81	102.43121	103.16	0.00
15/09/2010	Spot Bond	7.7100	7.76	103.71664	103.38	0.00
14/09/2010	Spot Bond	7.7550	7.76	103.37852	103.33	0.00
13/09/2010	Spot Bond	7.7600	7.71	103.32665	103.61	0.00
16/09/2010	Spot Bond	7.0150	6.90	102.78355	103.10	0.00
17/09/2010	Spot Bond	7.0900	7.02	102.58276	102.78	0.00
15/09/2010	Spot Bond	6.9000	6.94	103.10335	102.94	0.00
14/09/2010	Spot Bond	6.9350	6.93	102.94279	102.94	0.00
13/09/2010	Spot Bond	6.9300	6.91	102.93852	102.99	0.00
16/09/2010	Spot Bond	7.8650	7.77	97.31541	97.90	0.00
17/09/2010	Spot Bond	8.0300	7.87	96.29534	97.32	0.00
15/09/2010	Spot Bond	7.7700	7.82	97.90091	97.52	0.00
14/09/2010	Spot Bond	7.8200	7.83	97.52041	97.44	0.00
13/09/2010	Spot Bond	7.8300	7.79	97.43630	97.70	0.00
16/09/2010	Spot Bond	7.8950	7.81	91.75446	92.31	0.00
17/09/2010	Spot Bond	8.0550	7.90	90.71239	91.75	0.00
15/09/2010	Spot Bond	7.8100	7.86	92.30564	95.31	0.00
14/09/2010	Spot Bond	7.8550	7.85	95.31069	95.32	0.00
13/09/2010	Spot Bond	7.8500	7.81	95.32422	95.57	0.00
15/09/2010	Spot Bond	7.7300	7.81	83.44862	85.80	0.00
16/09/2010	Spot Bond	7.8550	7.73	82.27580	83.45	0.00
17/09/2010	Spot Bond	8.0350	7.86	80.62580	82.28	0.00
13/09/2010	Spot Bond	7.8100	7.76	85.73049	86.19	0.00
14/09/2010	Spot Bond	7.8050	7.81	85.79592	85.73	0.00
16/09/2010	Spot Bond	2.5800	2.58	100.21703	100.21	0.00
17/09/2010	Spot Bond	2.5800	2.58	100.22404	100.22	0.00
13/09/2010	Spot Bond	2.5800	2.57	101.48067	101.61	0.00
14/09/2010	Spot Bond	2.5800	2.58	101.48777	101.48	0.00
15/09/2010	Spot Bond	2.5800	2.58	100.21001	101.49	0.00
16/09/2010	Spot Bond	2.3500	2.35	101.23295	101.23	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2010	Spot Bond	2.3500	2.35	101.23938	101.23	0.00
13/09/2010	Spot Bond	2.3500	2.35	101.20083	101.19	0.00
14/09/2010	Spot Bond	2.3500	2.35	101.20725	101.20	0.00
15/09/2010	Spot Bond	2.3500	2.35	101.22653	101.21	0.00
16/09/2010	Spot Bond	2.6400	2.64	101.46022	101.45	0.00
17/09/2010	Spot Bond	2.6700	2.64	101.17343	101.46	0.00
13/09/2010	Spot Bond	2.6400	2.64	101.42407	101.42	0.00
14/09/2010	Spot Bond	2.6400	2.64	101.43130	101.42	0.00
15/09/2010	Spot Bond	2.6400	2.64	101.45299	101.43	0.00
21/09/2010	Spot Bond	15.6790	15.68	92.03653	83.34	0.00
22/09/2010	Spot Bond	15.6790	15.68	92.07501	83.34	0.00
23/09/2010	Spot Bond	15.6790	15.68	92.11349	83.34	0.00
20/09/2010	Spot Bond	15.6790	15.68	91.88280	83.34	0.00
23/09/2010	Spot Bond	6.1400	6.15	107.07405	107.05	0.00
22/09/2010	Spot Bond	6.1450	6.24	107.05152	106.95	0.00
21/09/2010	Spot Bond	6.2400	6.31	106.94530	106.81	0.00
20/09/2010	Spot Bond	6.3100	6.30	106.80696	106.80	0.00
23/09/2010	Spot Bond	7.1900	7.20	126.45869	126.41	0.00
22/09/2010	Spot Bond	7.1950	7.29	126.41020	125.93	0.00
21/09/2010	Spot Bond	7.2900	7.36	125.93392	125.53	0.00
20/09/2010	Spot Bond	7.3550	7.35	125.52589	125.52	0.00
23/09/2010	Spot Bond	7.8600	7.89	126.81810	126.53	0.00
22/09/2010	Spot Bond	7.8850	8.01	126.52595	125.18	0.00
21/09/2010	Spot Bond	8.0100	8.07	125.18416	124.50	0.00
20/09/2010	Spot Bond	8.0650	8.07	124.50434	124.48	0.00
23/09/2010	Spot Bond	1.4900	1.55	111.63407	111.47	0.00
21/09/2010	Spot Bond	1.5500	1.52	111.46757	111.53	0.00
22/09/2010	Spot Bond	1.5500	1.55	111.47227	111.47	0.00
20/09/2010	Spot Bond	1.5200	1.50	111.52780	111.58	0.00
23/09/2010	Spot Bond	2.6100	2.61	133.78099	133.77	0.00
21/09/2010	Spot Bond	2.6200	2.62	133.63059	133.59	0.00
22/09/2010	Spot Bond	2.6100	2.62	133.77152	133.63	0.00
20/09/2010	Spot Bond	2.6200	2.62	133.59258	133.58	0.00
23/09/2010	Spot Bond	7.1200	7.11	108.23240	108.25	0.00
22/09/2010	Spot Bond	7.1100	7.19	108.24900	107.95	0.00
21/09/2010	Spot Bond	7.1850	7.24	107.94890	107.66	0.00
20/09/2010	Spot Bond	7.2400	7.27	107.66083	107.55	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2010	Spot Bond	2.5700	2.57	116.37313	116.37	0.00
21/09/2010	Spot Bond	2.5700	2.57	116.35689	116.32	0.00
22/09/2010	Spot Bond	2.5700	2.57	116.36501	116.36	0.00
20/09/2010	Spot Bond	2.5700	2.57	116.32442	116.32	0.00
23/09/2010	Spot Bond	7.6350	7.65	103.58739	103.51	0.00
22/09/2010	Spot Bond	7.6450	7.76	103.51163	102.87	0.00
21/09/2010	Spot Bond	7.7600	7.84	102.86787	102.35	0.00
20/09/2010	Spot Bond	7.8400	7.84	102.35072	102.33	0.00
23/09/2010	Spot Bond	7.7600	7.78	103.60644	103.49	0.00
22/09/2010	Spot Bond	7.7750	7.88	103.49409	102.84	0.00
21/09/2010	Spot Bond	7.8800	7.95	102.83969	102.36	0.00
20/09/2010	Spot Bond	7.9450	7.93	102.36323	102.43	0.00
23/09/2010	Spot Bond	6.9400	6.92	103.15723	103.20	0.00
22/09/2010	Spot Bond	6.9200	6.99	103.19680	102.97	0.00
21/09/2010	Spot Bond	6.9900	7.06	102.97238	102.70	0.00
20/09/2010	Spot Bond	7.0550	7.09	102.70473	102.58	0.00
23/09/2010	Spot Bond	7.8100	7.84	97.82834	97.62	0.00
22/09/2010	Spot Bond	7.8400	7.95	97.61706	96.90	0.00
21/09/2010	Spot Bond	7.9500	8.02	96.90059	96.38	0.00
20/09/2010	Spot Bond	8.0200	8.03	96.37858	96.30	0.00
23/09/2010	Spot Bond	7.8600	7.87	92.14397	92.06	0.00
22/09/2010	Spot Bond	7.8700	7.99	92.05759	91.24	0.00
21/09/2010	Spot Bond	7.9900	8.05	91.23930	90.76	0.00
20/09/2010	Spot Bond	8.0500	8.06	90.76490	90.71	0.00
21/09/2010	Spot Bond	8.0100	8.05	80.94096	80.55	0.00
22/09/2010	Spot Bond	7.8700	8.01	82.25612	80.94	0.00
23/09/2010	Spot Bond	7.8400	7.87	82.55585	82.26	0.00
20/09/2010	Spot Bond	8.0450	8.04	80.55211	80.63	0.00
21/09/2010	Spot Bond	2.6000	2.60	99.97883	99.95	0.00
22/09/2010	Spot Bond	2.6000	2.60	99.98588	99.98	0.00
23/09/2010	Spot Bond	2.6000	2.60	99.99295	99.99	0.00
20/09/2010	Spot Bond	2.6000	2.58	99.95061	100.22	0.00
22/09/2010	Spot Bond	2.3500	2.35	101.27795	101.27	0.00
21/09/2010	Spot Bond	2.3500	2.35	101.27152	101.25	0.00
23/09/2010	Spot Bond	2.4500	2.35	100.69777	101.28	0.00
20/09/2010	Spot Bond	2.3500	2.35	101.24581	101.24	0.00
22/09/2010	Spot Bond	2.6100	2.60	101.80549	101.90	0.00



Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2010	Spot Bond	2.6000	2.60	101.89678	101.87	0.00
23/09/2010	Spot Bond	2.6100	2.61	101.81266	101.81	0.00
20/09/2010	Spot Bond	2.6000	2.67	101.86817	101.17	0.00
27/09/2010	Spot Bond	15.6790	15.68	92.15199	83.34	0.00
28/09/2010	Spot Bond	15.6790	15.68	92.19051	83.34	0.00
29/09/2010	Spot Bond	15.6790	15.68	92.30617	83.34	0.00
30/09/2010	Spot Bond	15.6790	15.68	92.34476	83.34	0.00
29/09/2010	Spot Bond	6.1300	107.12	107.17264	53.16	0.00
30/09/2010	Spot Bond	6.2500	6.13	107.08156	107.17	0.00
28/09/2010	Spot Bond	107.1190	6.12	53.16268	107.11	0.00
27/09/2010	Spot Bond	6.1200	6.14	107.11038	107.07	0.00
29/09/2010	Spot Bond	7.1800	126.56	126.62963	11.83	0.00
30/09/2010	Spot Bond	7.3000	7.18	126.08613	126.63	0.00
28/09/2010	Spot Bond	126.5560	7.17	11.83241	126.58	0.00
27/09/2010	Spot Bond	7.1700	7.19	126.57858	126.46	0.00
29/09/2010	Spot Bond	7.8300	126.98	127.27118	10.88	0.00
30/09/2010	Spot Bond	7.9750	7.83	125.76510	127.27	0.00
28/09/2010	Spot Bond	126.9780	7.85	10.87564	126.95	0.00
27/09/2010	Spot Bond	7.8500	7.86	126.95121	126.82	0.00
30/09/2010	Spot Bond	208.5770	208.31	5.83618	5.83	0.00
29/09/2010	Spot Bond	208.3076	1.49	5.82620	111.64	0.00
28/09/2010	Spot Bond	1.4900	1.49	111.64314	111.64	0.00
27/09/2010	Spot Bond	1.4900	1.49	111.63859	111.63	0.00
30/09/2010	Spot Bond	229.5910	229.53	3.95484	3.94	0.00
29/09/2010	Spot Bond	229.5287	2.61	3.93905	133.80	0.00
28/09/2010	Spot Bond	2.6100	2.61	133.79996	133.79	0.00
27/09/2010	Spot Bond	2.6100	2.61	133.79047	133.78	0.00
29/09/2010	Spot Bond	7.1150	108.31	108.35447	12.66	0.00
30/09/2010	Spot Bond	7.2400	7.12	107.91217	108.35	0.00
28/09/2010	Spot Bond	108.3110	7.10	12.66237	108.33	0.00
27/09/2010	Spot Bond	7.1000	7.12	108.32759	108.23	0.00
30/09/2010	Spot Bond	169.6640	169.34	3.04205	3.04	0.00
29/09/2010	Spot Bond	169.3413	2.56	3.03590	116.58	0.00
28/09/2010	Spot Bond	2.5600	2.57	116.57959	116.38	0.00
27/09/2010	Spot Bond	2.5700	2.57	116.38125	116.37	0.00
29/09/2010	Spot Bond	7.5900	103.90	103.93909	8.51	0.00
30/09/2010	Spot Bond	7.7100	7.59	103.31043	103.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2010	Spot Bond	103.9020	7.61	8.51241	103.74	0.00
27/09/2010	Spot Bond	7.6100	7.64	103.74471	103.59	0.00
29/09/2010	Spot Bond	7.7100	103.89	104.01721	9.82	0.00
30/09/2010	Spot Bond	7.8300	7.71	103.31371	104.02	0.00
28/09/2010	Spot Bond	103.8920	7.74	9.81750	103.75	0.00
27/09/2010	Spot Bond	7.7400	7.76	103.74916	103.61	0.00
29/09/2010	Spot Bond	6.9300	103.23	103.28210	14.68	0.00
30/09/2010	Spot Bond	7.0300	6.93	103.00987	103.28	0.00
28/09/2010	Spot Bond	103.2250	6.92	14.67521	103.23	0.00
27/09/2010	Spot Bond	6.9200	6.94	103.23495	103.16	0.00
29/09/2010	Spot Bond	7.8000	97.97	97.99389	8.82	0.00
30/09/2010	Spot Bond	7.9400	7.80	97.12788	97.99	0.00
28/09/2010	Spot Bond	97.9650	7.79	8.81947	98.01	0.00
27/09/2010	Spot Bond	7.7850	7.81	98.00811	97.83	0.00
29/09/2010	Spot Bond	7.8400	92.28	92.37549	7.36	0.00
30/09/2010	Spot Bond	7.9700	7.84	91.52859	92.38	0.00
28/09/2010	Spot Bond	92.2830	7.85	7.36190	92.23	0.00
27/09/2010	Spot Bond	7.8500	7.86	92.23039	92.14	0.00
27/09/2010	Spot Bond	7.8250	7.84	82.71495	82.56	0.00
28/09/2010	Spot Bond	82.6850	7.83	7.57319	82.71	0.00
29/09/2010	Spot Bond	7.8100	82.69	82.92688	7.57	0.00
30/09/2010	Spot Bond	7.9550	7.81	81.58640	82.93	0.00
28/09/2010	Spot Bond	2.6000	2.60	100.00709	100.00	0.00
29/09/2010	Spot Bond	125.0064	2.60	2.10221	100.01	0.00
30/09/2010	Spot Bond	125.0410	125.01	2.10725	2.10	0.00
27/09/2010	Spot Bond	2.6000	2.60	100.00000	99.99	0.00
28/09/2010	Spot Bond	2.4400	2.45	100.76954	100.70	0.00
29/09/2010	Spot Bond	101.8186	2.44	3.37536	100.77	0.00
30/09/2010	Spot Bond	101.8460	101.82	3.38163	3.38	0.00
27/09/2010	Spot Bond	2.4500	2.45	100.70443	100.70	0.00
28/09/2010	Spot Bond	2.6200	2.61	101.72875	101.82	0.00
29/09/2010	Spot Bond	2.6200	2.62	101.75035	101.73	0.00
30/09/2010	Spot Bond	2.6200	2.62	101.75754	101.75	0.00
27/09/2010	Spot Bond	2.6100	2.61	101.81984	101.81	0.00

**Grand Total:** **0.00**