



j-Bonds Monthly Statistics Report

For November 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	Spot Bond	15.6790	15.68	89.98274	83.34	0.00
01/11/2010	Spot Bond	6.2500	6.13	107.62910	107.17	0.00
01/11/2010	Spot Bond	7.3000	7.18	126.83756	126.63	0.00
01/11/2010	Spot Bond	7.9750	7.83	126.57383	127.27	0.00
01/11/2010	Spot Bond	208.5770	208.31	6.56550	5.83	0.00
01/11/2010	Spot Bond	229.5910	229.53	4.48290	3.94	0.00
01/11/2010	Spot Bond	7.2400	7.12	108.54308	108.35	0.00
01/11/2010	Spot Bond	169.6640	169.34	3.36434	3.04	0.00
01/11/2010	Spot Bond	7.7100	7.59	103.96017	103.94	0.00
01/11/2010	Spot Bond	7.8300	7.71	103.96618	104.02	0.00
01/11/2010	Spot Bond	7.0300	6.93	103.59172	103.28	0.00
01/11/2010	Spot Bond	7.9400	7.80	97.74637	97.99	0.00
01/11/2010	Spot Bond	7.9700	7.84	92.12004	92.38	0.00
01/11/2010	Spot Bond	7.9550	7.81	82.11264	82.93	0.00
01/11/2010	Spot Bond	125.0410	125.01	2.28287	2.10	0.00
01/11/2010	Spot Bond	101.8460	101.82	3.61635	3.38	0.00
01/11/2010	Spot Bond	2.6200	2.62	101.97370	101.75	0.00
Grand Total:						0.00