



j-Bonds Monthly Statistics Report

From: 18/01/2010 To: 22/01/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	Spot Bond	15.6790	15.68	83.33810	77.34	0.00
21/01/2010	Spot Bond	15.6790	15.68	83.30251	77.34	0.00
20/01/2010	Spot Bond	15.6790	15.68	83.26693	77.34	0.00
19/01/2010	Spot Bond	15.6790	15.68	80.17203	77.34	0.00
18/01/2010	Spot Bond	15.6790	15.68	80.13852	77.34	0.00
22/01/2010	Spot Bond	7.3600	7.38	108.52430	106.98	0.00
21/01/2010	Spot Bond	7.3600	7.38	108.50263	106.98	0.00
20/01/2010	Spot Bond	7.3600	7.38	108.48098	106.98	0.00
19/01/2010	Spot Bond	7.3600	7.38	108.41602	106.98	0.00
18/01/2010	Spot Bond	7.3600	7.38	108.39437	106.98	0.00
22/01/2010	Spot Bond	7.7200	7.68	113.08600	113.13	0.00
21/01/2010	Spot Bond	7.6750	7.72	113.13213	113.05	0.00
20/01/2010	Spot Bond	7.7150	7.71	113.04645	112.99	0.00
19/01/2010	Spot Bond	7.7050	7.69	112.99117	112.99	0.00
18/01/2010	Spot Bond	7.6900	7.72	112.99103	112.92	0.00
22/01/2010	Spot Bond	8.5600	8.52	126.67914	126.85	0.00
21/01/2010	Spot Bond	8.5200	8.56	126.84972	126.62	0.00
20/01/2010	Spot Bond	8.5600	8.55	126.62049	126.61	0.00
19/01/2010	Spot Bond	8.5450	8.54	126.60761	126.63	0.00
18/01/2010	Spot Bond	8.5350	8.57	126.62844	126.42	0.00
22/01/2010	Spot Bond	9.2450	9.21	111.67545	112.01	0.00
21/01/2010	Spot Bond	9.2050	9.28	112.01441	111.30	0.00
20/01/2010	Spot Bond	9.2800	9.26	111.30065	111.40	0.00
19/01/2010	Spot Bond	9.2600	9.24	111.39983	111.55	0.00
18/01/2010	Spot Bond	9.2400	9.28	111.55496	111.21	0.00
22/01/2010	Spot Bond	8.6400	8.60	101.30638	101.44	0.00
21/01/2010	Spot Bond	8.6000	8.64	101.44059	101.26	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	Spot Bond	8.6400	8.63	101.25930	101.25	0.00
19/01/2010	Spot Bond	8.6250	8.62	101.24796	101.26	0.00
18/01/2010	Spot Bond	8.6150	8.65	101.26401	101.10	0.00
22/01/2010	Spot Bond	9.1900	9.16	97.96075	98.09	0.00
21/01/2010	Spot Bond	9.1600	9.21	98.09337	97.81	0.00
20/01/2010	Spot Bond	9.2100	9.20	97.80765	97.81	0.00
19/01/2010	Spot Bond	9.1950	9.20	97.81309	97.79	0.00
18/01/2010	Spot Bond	9.1950	9.24	97.78880	97.53	0.00
22/01/2010	Spot Bond	9.2100	9.18	93.55677	93.70	0.00
21/01/2010	Spot Bond	9.1800	9.23	93.70491	93.40	0.00
20/01/2010	Spot Bond	9.2300	9.22	93.39650	93.41	0.00
19/01/2010	Spot Bond	9.2150	9.22	93.41259	93.39	0.00
18/01/2010	Spot Bond	9.2150	9.25	93.38947	93.17	0.00
22/01/2010	Spot Bond	8.6850	8.65	96.33779	96.44	0.00
21/01/2010	Spot Bond	8.6450	8.68	96.44403	96.31	0.00
20/01/2010	Spot Bond	8.6800	8.66	96.30865	96.32	0.00
19/01/2010	Spot Bond	8.6550	8.65	96.32158	96.32	0.00
18/01/2010	Spot Bond	8.6500	8.69	96.31519	96.18	0.00
22/01/2010	Spot Bond	9.3550	9.32	86.77993	86.96	0.00
21/01/2010	Spot Bond	9.3200	9.37	86.96189	86.65	0.00
20/01/2010	Spot Bond	9.3700	9.35	86.64890	86.73	0.00
19/01/2010	Spot Bond	9.3450	9.34	86.72863	86.74	0.00
18/01/2010	Spot Bond	9.3400	9.38	86.73589	86.51	0.00
22/01/2010	Spot Bond	9.3550	9.33	84.36893	84.50	0.00
21/01/2010	Spot Bond	9.3300	9.37	84.49814	84.24	0.00
20/01/2010	Spot Bond	9.3700	9.35	84.23649	84.29	0.00
19/01/2010	Spot Bond	9.3500	9.34	84.29311	84.33	0.00
18/01/2010	Spot Bond	9.3400	9.37	84.33214	84.13	0.00
22/01/2010	Spot Bond	9.1250	9.08	73.56954	73.89	0.00
21/01/2010	Spot Bond	9.0800	9.14	73.89236	73.46	0.00
20/01/2010	Spot Bond	9.1350	9.10	73.45809	73.67	0.00
19/01/2010	Spot Bond	9.1000	9.08	73.66846	73.80	0.00
18/01/2010	Spot Bond	9.0800	9.12	73.80228	73.48	0.00
Grand Total:						0.00