



j-Bonds Monthly Statistics Report

From: 12/07/2010 To: 12/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	Spot Bond	15.6790	15.68	86.01208	83.34	0.00
12/07/2010	Spot Bond	7.3600	7.36	105.50015	103.86	0.00
12/07/2010	Spot Bond	6.6500	6.65	111.61035	111.59	0.00
12/07/2010	Spot Bond	7.7250	7.73	128.67761	128.65	0.00
12/07/2010	Spot Bond	8.7950	8.80	115.35016	115.32	0.00
12/07/2010	Spot Bond	7.5750	7.58	104.92116	104.90	0.00
12/07/2010	Spot Bond	8.3450	8.35	102.21130	102.19	0.00
12/07/2010	Spot Bond	8.4550	8.46	97.81021	97.79	0.00
12/07/2010	Spot Bond	7.4750	7.48	100.07576	100.06	0.00
12/07/2010	Spot Bond	8.5900	8.59	91.41672	91.40	0.00
12/07/2010	Spot Bond	8.6250	8.63	88.99801	88.98	0.00
12/07/2010	Spot Bond	8.7600	8.76	76.30202	76.28	0.00
Grand Total:						0.00