



# j-Bonds Monthly Statistics Report

From: 10/08/2010 To: 10/08/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	Spot Bond	15.6790	15.68	90.32182	83.34	0.00
10/08/2010	Spot Bond	7.3600	7.36	106.11485	103.86	0.00
10/08/2010	Spot Bond	6.5500	6.54	112.29188	112.28	0.00
10/08/2010	Spot Bond	7.6000	7.59	130.04438	130.07	0.00
10/08/2010	Spot Bond	8.5150	8.49	118.84940	119.12	0.00
10/08/2010	Spot Bond	1.4400	1.44	114.67856	114.67	0.00
10/08/2010	Spot Bond	2.9100	2.93	129.42691	129.16	0.00
10/08/2010	Spot Bond	7.5100	7.51	105.78516	105.78	0.00
10/08/2010	Spot Bond	2.9300	2.93	109.36901	109.36	0.00
10/08/2010	Spot Bond	8.1450	8.14	103.93020	103.93	0.00
10/08/2010	Spot Bond	8.2600	8.24	99.59480	99.69	0.00
10/08/2010	Spot Bond	7.3700	7.35	100.96895	101.01	0.00
10/08/2010	Spot Bond	8.3400	8.33	93.54466	93.59	0.00
10/08/2010	Spot Bond	8.4350	8.43	90.79950	90.84	0.00
10/08/2010	Spot Bond	8.4650	8.42	79.25128	79.62	0.00
10/08/2010	Spot Bond	2.9700	2.97	95.90725	95.90	0.00
10/08/2010	Spot Bond	2.7300	2.73	98.73313	98.73	0.00
10/08/2010	Spot Bond	3.0000	3.00	97.68635	97.68	0.00
<b>Grand Total:</b>						<b>0.00</b>