



j-Bonds Monthly Statistics Report

From: 20/09/2010 To: 20/09/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2010	Spot Bond	15.6790	15.68	91.88280	83.34	0.00
20/09/2010	Spot Bond	6.3100	6.30	106.80696	106.80	0.00
20/09/2010	Spot Bond	7.3550	7.35	125.52589	125.52	0.00
20/09/2010	Spot Bond	8.0650	8.07	124.50434	124.48	0.00
20/09/2010	Spot Bond	1.5200	1.50	111.52780	111.58	0.00
20/09/2010	Spot Bond	2.6200	2.62	133.59258	133.58	0.00
20/09/2010	Spot Bond	7.2400	7.27	107.66083	107.55	0.00
20/09/2010	Spot Bond	2.5700	2.57	116.32442	116.32	0.00
20/09/2010	Spot Bond	7.8400	7.84	102.35072	102.33	0.00
20/09/2010	Spot Bond	7.9450	7.93	102.36323	102.43	0.00
20/09/2010	Spot Bond	7.0550	7.09	102.70473	102.58	0.00
20/09/2010	Spot Bond	8.0200	8.03	96.37858	96.30	0.00
20/09/2010	Spot Bond	8.0500	8.06	90.76490	90.71	0.00
20/09/2010	Spot Bond	8.0450	8.04	80.55211	80.63	0.00
20/09/2010	Spot Bond	2.6000	2.58	99.95061	100.22	0.00
20/09/2010	Spot Bond	2.3500	2.35	101.24581	101.24	0.00
20/09/2010	Spot Bond	2.6000	2.67	101.86817	101.17	0.00
Grand Total:						0.00