



j-Bonds Monthly Statistics Report

From: 27/09/2010 To: 01/10/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2010	Spot Bond	15.6790	15.68	92.19051	83.34	0.00
29/09/2010	Spot Bond	15.6790	15.68	92.30617	83.34	0.00
30/09/2010	Spot Bond	15.6790	15.68	92.34476	83.34	0.00
01/10/2010	Spot Bond	15.6790	15.68	92.38336	83.34	0.00
27/09/2010	Spot Bond	15.6790	15.68	92.15199	83.34	0.00
30/09/2010	Spot Bond	6.2500	6.13	107.08156	107.17	0.00
01/10/2010	Spot Bond	6.2500	6.13	107.09976	107.17	0.00
29/09/2010	Spot Bond	6.1300	107.12	107.17264	53.16	0.00
28/09/2010	Spot Bond	107.1190	6.12	53.16268	107.11	0.00
27/09/2010	Spot Bond	6.1200	6.14	107.11038	107.07	0.00
30/09/2010	Spot Bond	7.3000	7.18	126.08613	126.63	0.00
01/10/2010	Spot Bond	7.3000	7.18	126.11110	126.63	0.00
29/09/2010	Spot Bond	7.1800	126.56	126.62963	11.83	0.00
28/09/2010	Spot Bond	126.5560	7.17	11.83241	126.58	0.00
27/09/2010	Spot Bond	7.1700	7.19	126.57858	126.46	0.00
30/09/2010	Spot Bond	7.9750	7.83	125.76510	127.27	0.00
01/10/2010	Spot Bond	7.9750	7.83	125.79197	127.27	0.00
29/09/2010	Spot Bond	7.8300	126.98	127.27118	10.88	0.00
28/09/2010	Spot Bond	126.9780	7.85	10.87564	126.95	0.00
27/09/2010	Spot Bond	7.8500	7.86	126.95121	126.82	0.00
01/10/2010	Spot Bond	208.5770	208.31	5.85913	5.83	0.00
30/09/2010	Spot Bond	208.5770	208.31	5.83618	5.83	0.00
29/09/2010	Spot Bond	208.3076	1.49	5.82620	111.64	0.00
27/09/2010	Spot Bond	1.4900	1.49	111.63859	111.63	0.00
28/09/2010	Spot Bond	1.4900	1.49	111.64314	111.64	0.00
01/10/2010	Spot Bond	229.5910	229.53	3.97140	3.94	0.00
30/09/2010	Spot Bond	229.5910	229.53	3.95484	3.94	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2010	Spot Bond	229.5287	2.61	3.93905	133.80	0.00
27/09/2010	Spot Bond	2.6100	2.61	133.79047	133.78	0.00
28/09/2010	Spot Bond	2.6100	2.61	133.79996	133.79	0.00
30/09/2010	Spot Bond	7.2400	7.12	107.91217	108.35	0.00
01/10/2010	Spot Bond	7.2400	7.12	107.93314	108.35	0.00
29/09/2010	Spot Bond	7.1150	108.31	108.35447	12.66	0.00
28/09/2010	Spot Bond	108.3110	7.10	12.66237	108.33	0.00
27/09/2010	Spot Bond	7.1000	7.12	108.32759	108.23	0.00
01/10/2010	Spot Bond	169.6640	169.34	3.05227	3.04	0.00
30/09/2010	Spot Bond	169.6640	169.34	3.04205	3.04	0.00
29/09/2010	Spot Bond	169.3413	2.56	3.03590	116.58	0.00
27/09/2010	Spot Bond	2.5700	2.57	116.38125	116.37	0.00
28/09/2010	Spot Bond	2.5600	2.57	116.57959	116.38	0.00
30/09/2010	Spot Bond	7.7100	7.59	103.31043	103.94	0.00
01/10/2010	Spot Bond	7.7100	7.59	103.33203	103.94	0.00
29/09/2010	Spot Bond	7.5900	103.90	103.93909	8.51	0.00
28/09/2010	Spot Bond	103.9020	7.61	8.51241	103.74	0.00
27/09/2010	Spot Bond	7.6100	7.64	103.74471	103.59	0.00
30/09/2010	Spot Bond	7.8300	7.71	103.31371	104.02	0.00
01/10/2010	Spot Bond	7.8300	7.71	103.33540	104.02	0.00
29/09/2010	Spot Bond	7.7100	103.89	104.01721	9.82	0.00
28/09/2010	Spot Bond	103.8920	7.74	9.81750	103.75	0.00
27/09/2010	Spot Bond	7.7400	7.76	103.74916	103.61	0.00
30/09/2010	Spot Bond	7.0300	6.93	103.00987	103.28	0.00
01/10/2010	Spot Bond	7.0300	6.93	103.02922	103.28	0.00
29/09/2010	Spot Bond	6.9300	103.23	103.28210	14.68	0.00
28/09/2010	Spot Bond	103.2250	6.92	14.67521	103.23	0.00
27/09/2010	Spot Bond	6.9200	6.94	103.23495	103.16	0.00
30/09/2010	Spot Bond	7.9400	7.80	97.12788	97.99	0.00
01/10/2010	Spot Bond	7.9400	7.80	97.14843	97.99	0.00
29/09/2010	Spot Bond	7.8000	97.97	97.99389	8.82	0.00
28/09/2010	Spot Bond	97.9650	7.79	8.81947	98.01	0.00
27/09/2010	Spot Bond	7.7850	7.81	98.00811	97.83	0.00
30/09/2010	Spot Bond	7.9700	7.84	91.52859	92.38	0.00
01/10/2010	Spot Bond	7.9700	7.84	91.54824	92.38	0.00
29/09/2010	Spot Bond	7.8400	92.28	92.37549	7.36	0.00
28/09/2010	Spot Bond	92.2830	7.85	7.36190	92.23	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2010	Spot Bond	7.8500	7.86	92.23039	92.14	0.00
28/09/2010	Spot Bond	82.6850	7.83	7.57319	82.71	0.00
29/09/2010	Spot Bond	7.8100	82.69	82.92688	7.57	0.00
30/09/2010	Spot Bond	7.9550	7.81	81.58640	82.93	0.00
01/10/2010	Spot Bond	7.9550	7.81	81.60389	82.93	0.00
27/09/2010	Spot Bond	7.8250	7.84	82.71495	82.56	0.00
29/09/2010	Spot Bond	125.0064	2.60	2.10221	100.01	0.00
30/09/2010	Spot Bond	125.0410	125.01	2.10725	2.10	0.00
01/10/2010	Spot Bond	125.0410	125.01	2.11288	2.10	0.00
27/09/2010	Spot Bond	2.6000	2.60	100.00000	99.99	0.00
28/09/2010	Spot Bond	2.6000	2.60	100.00709	100.00	0.00
29/09/2010	Spot Bond	101.8186	2.44	3.37536	100.77	0.00
30/09/2010	Spot Bond	101.8460	101.82	3.38163	3.38	0.00
01/10/2010	Spot Bond	101.8460	101.82	3.38920	3.38	0.00
27/09/2010	Spot Bond	2.4500	2.45	100.70443	100.70	0.00
28/09/2010	Spot Bond	2.4400	2.45	100.76954	100.70	0.00
29/09/2010	Spot Bond	2.6200	2.62	101.75035	101.73	0.00
30/09/2010	Spot Bond	2.6200	2.62	101.75754	101.75	0.00
01/10/2010	Spot Bond	2.6200	2.62	101.76473	101.75	0.00
27/09/2010	Spot Bond	2.6100	2.61	101.81984	101.81	0.00
28/09/2010	Spot Bond	2.6200	2.61	101.72875	101.82	0.00
Grand Total:						0.00