



# j-Bonds Monthly Statistics Report

From: 12/07/2010 To: 13/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	Spot Bond	15.6790	15.68	86.04843	83.34	0.00
12/07/2010	Spot Bond	15.6790	15.68	86.01208	83.34	0.00
13/07/2010	Spot Bond	7.3600	7.36	105.52123	103.86	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
13/07/2010	Spot Bond	6.5950	6.65	111.69198	111.61	0.00
12/07/2010	Spot Bond	7.7250	7.73	128.67761	128.65	0.00
13/07/2010	Spot Bond	7.6500	7.73	129.06625	128.68	0.00
12/07/2010	Spot Bond	8.7950	8.80	115.35016	115.32	0.00
13/07/2010	Spot Bond	8.7850	8.80	115.47269	115.35	0.00
12/07/2010	Spot Bond	7.5750	7.58	104.92116	104.90	0.00
13/07/2010	Spot Bond	7.5200	7.58	105.15204	104.92	0.00
12/07/2010	Spot Bond	8.3450	8.35	102.21130	102.19	0.00
13/07/2010	Spot Bond	8.2750	8.35	102.60577	102.21	0.00
12/07/2010	Spot Bond	8.4550	8.46	97.81021	97.79	0.00
13/07/2010	Spot Bond	8.3800	8.46	98.27172	97.81	0.00
12/07/2010	Spot Bond	7.4750	7.48	100.07576	100.06	0.00
13/07/2010	Spot Bond	7.4100	7.48	100.29289	100.08	0.00
13/07/2010	Spot Bond	8.4900	8.59	92.04463	91.42	0.00
12/07/2010	Spot Bond	8.5900	8.59	91.41672	91.40	0.00
13/07/2010	Spot Bond	8.5600	8.63	89.42967	89.00	0.00
12/07/2010	Spot Bond	8.6250	8.63	88.99801	88.98	0.00
13/07/2010	Spot Bond	8.7800	8.76	76.15964	76.30	0.00
12/07/2010	Spot Bond	8.7600	8.76	76.30202	76.28	0.00
<b>Grand Total:</b>						<b>0.00</b>