



# j-Bonds Monthly Statistics Report

For June 2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2009	CGR4 jBond	14.5750	14.58	99.20770	99.17	0.00
30/06/2009	R153 jBond	7.1900	7.18	110.74968	110.74	0.00
30/06/2009	R157 jBond	8.4700	8.46	127.88370	127.94	0.00
30/06/2009	R186 jBond	8.9300	8.90	114.09627	114.41	0.00
30/06/2009	R201 jBond	8.6000	8.58	100.92477	100.99	0.00
30/06/2009	R203 jBond	8.9300	8.91	98.54915	98.64	0.00
30/06/2009	R204 jBond	8.9400	8.93	94.33647	94.40	0.00
30/06/2009	R206 jBond	8.6150	8.60	99.38401	99.41	0.00
30/06/2009	R207 jBond	9.0300	9.01	91.44278	91.54	0.00
30/06/2009	R208 jBond	9.1070	9.08	84.92842	85.07	0.00
30/06/2009	R209 jBond	8.5750	8.53	77.34596	77.75	0.00