



j-Bonds Monthly Statistics Report

From: 12/07/2010 To: 15/07/2010

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
15/07/2010	Spot Bond	15.6790	15.68	86.19398	83.34	0.00
14/07/2010	Spot Bond	15.6790	15.68	86.15757	83.34	0.00
12/07/2010	Spot Bond	15.6790	15.68	86.01208	83.34	0.00
15/07/2010	Spot Bond	7.3600	7.36	105.60562	103.86	0.00
14/07/2010	Spot Bond	7.3600	7.36	105.58451	103.86	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
13/07/2010	Spot Bond	6.5950	6.65	111.69198	111.61	0.00
14/07/2010	Spot Bond	6.5950	6.60	111.75108	111.69	0.00
15/07/2010	Spot Bond	6.7000	6.60	111.65403	111.75	0.00
12/07/2010	Spot Bond	6.6500	6.65	111.61035	111.59	0.00
13/07/2010	Spot Bond	7.6500	7.73	129.06625	128.68	0.00
15/07/2010	Spot Bond	7.7550	7.65	128.66601	129.15	0.00
14/07/2010	Spot Bond	7.6500	7.65	129.14526	129.07	0.00
12/07/2010	Spot Bond	7.7250	7.73	128.67761	128.65	0.00
13/07/2010	Spot Bond	8.7850	8.80	115.47269	115.35	0.00
15/07/2010	Spot Bond	8.9150	8.79	114.35057	115.55	0.00
14/07/2010	Spot Bond	8.7850	8.79	115.55409	115.47	0.00
12/07/2010	Spot Bond	8.7950	8.80	115.35016	115.32	0.00
15/07/2010	Spot Bond	1.7400	1.74	113.72334	113.72	0.00
14/07/2010	Spot Bond	1.7400	1.78	113.71796	1.78	0.00
14/07/2010	Spot Bond	3.0200	3.02	127.76729	3.02	0.00
15/07/2010	Spot Bond	3.0200	3.02	127.77775	127.77	0.00
13/07/2010	Spot Bond	7.5200	7.58	105.15204	104.92	0.00
15/07/2010	Spot Bond	7.6750	7.52	104.64889	105.22	0.00
14/07/2010	Spot Bond	7.5200	7.52	105.21568	105.15	0.00

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12/07/2010	Spot Bond	7.5750	7.58	104.92116	104.90	0.00
15/07/2010	Spot Bond	3.0200	3.00	107.57701	3.00	0.00
13/07/2010	Spot Bond	8.2750	8.35	102.60577	102.21	0.00
15/07/2010	Spot Bond	8.3950	8.28	102.06074	102.67	0.00
14/07/2010	Spot Bond	8.2750	8.28	102.67362	102.61	0.00
12/07/2010	Spot Bond	8.3450	8.35	102.21130	102.19	0.00
13/07/2010	Spot Bond	8.3800	8.46	98.27172	97.81	0.00
15/07/2010	Spot Bond	8.4850	8.38	97.74603	98.34	0.00
14/07/2010	Spot Bond	8.3800	8.38	98.33787	98.27	0.00
12/07/2010	Spot Bond	8.4550	8.46	97.81021	97.79	0.00
13/07/2010	Spot Bond	7.4100	7.48	100.29289	100.08	0.00
15/07/2010	Spot Bond	7.5550	7.41	99.93422	100.35	0.00
14/07/2010	Spot Bond	7.4100	7.41	100.35239	100.29	0.00
12/07/2010	Spot Bond	7.4750	7.48	100.07576	100.06	0.00
13/07/2010	Spot Bond	8.4900	8.59	92.04463	91.42	0.00
15/07/2010	Spot Bond	8.6050	8.49	91.43070	92.11	0.00
14/07/2010	Spot Bond	8.4900	8.49	92.10704	92.04	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
15/07/2010	Spot Bond	8.6950	8.56	88.66106	89.49	0.00
14/07/2010	Spot Bond	8.5600	8.56	89.49113	89.43	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
15/07/2010	Spot Bond	8.9200	8.78	75.12508	76.21	0.00
14/07/2010	Spot Bond	8.7800	8.78	76.21330	76.16	0.00
12/07/2010	Spot Bond	8.7600	8.76	76.30202	76.28	0.00
15/07/2010	Spot Bond	3.0800	3.08	94.27531	3.08	0.00
15/07/2010	Spot Bond	2.7500	2.75	99.68844	2.75	0.00
15/07/2010	Spot Bond	3.0200	3.05	98.67833	3.05	0.00
Grand Total:						0.00