



# j-Bonds Monthly Statistics Report

For July 2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	Spot Bond	15.6790	15.68	85.83811	83.34	0.00
01/07/2010	Spot Bond	7.3600	7.36	105.31082	103.86	0.00
01/07/2010	Spot Bond	6.9050	6.97	111.13923	111.04	0.00
01/07/2010	Spot Bond	7.9600	8.03	127.30782	126.95	0.00
01/07/2010	Spot Bond	8.9700	9.04	113.45437	112.78	0.00
01/07/2010	Spot Bond	7.8150	7.89	103.81638	103.51	0.00
01/07/2010	Spot Bond	8.6000	8.67	100.66384	100.28	0.00
01/07/2010	Spot Bond	8.7100	8.78	96.13302	95.71	0.00
01/07/2010	Spot Bond	7.7250	7.80	99.13434	98.89	0.00
01/07/2010	Spot Bond	8.7900	8.86	90.02515	89.59	0.00
01/07/2010	Spot Bond	8.8300	8.90	87.53146	87.08	0.00
01/07/2010	Spot Bond	8.9200	8.99	74.87473	74.31	0.00
<b>Grand Total:</b>						<b>0.00</b>