



# j-Bonds Monthly Statistics Report

From: 14/06/2010 To: 17/06/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2010	Spot Bond	15.6790	15.68	85.33186	83.34	0.00
15/06/2010	Spot Bond	15.6790	15.68	85.29581	83.34	0.00
14/06/2010	Spot Bond	15.6790	15.68	85.18776	83.34	0.00
17/06/2010	Spot Bond	7.3600	7.36	105.01766	103.86	0.00
15/06/2010	Spot Bond	7.3600	7.36	104.99679	103.86	0.00
14/06/2010	Spot Bond	7.3600	7.36	104.93421	103.86	0.00
14/06/2010	Spot Bond	6.8950	6.91	110.78276	110.75	0.00
15/06/2010	Spot Bond	6.9100	6.90	110.82620	110.78	0.00
17/06/2010	Spot Bond	6.8900	6.91	110.87033	110.83	0.00
15/06/2010	Spot Bond	7.9800	7.97	126.80704	126.77	0.00
17/06/2010	Spot Bond	7.9600	7.98	126.93033	126.81	0.00
14/06/2010	Spot Bond	7.9700	7.99	126.77442	126.65	0.00
15/06/2010	Spot Bond	8.9800	8.94	112.95366	113.25	0.00
17/06/2010	Spot Bond	8.9600	8.98	113.16774	112.95	0.00
14/06/2010	Spot Bond	8.9400	8.94	113.24642	113.22	0.00
15/06/2010	Spot Bond	7.8700	7.86	103.28126	103.27	0.00
17/06/2010	Spot Bond	7.8500	7.87	103.37911	103.28	0.00
14/06/2010	Spot Bond	7.8550	7.88	103.27273	103.17	0.00
15/06/2010	Spot Bond	8.6000	8.59	100.31894	100.30	0.00
17/06/2010	Spot Bond	8.5800	8.60	100.44682	100.32	0.00
14/06/2010	Spot Bond	8.5900	8.61	100.30260	100.17	0.00
15/06/2010	Spot Bond	8.7050	8.70	95.82650	95.79	0.00
17/06/2010	Spot Bond	8.6850	8.71	95.96408	95.83	0.00
14/06/2010	Spot Bond	8.7000	8.71	95.78805	95.74	0.00
15/06/2010	Spot Bond	7.7700	7.76	102.41736	102.40	0.00
17/06/2010	Spot Bond	7.7500	7.77	102.49989	102.42	0.00
14/06/2010	Spot Bond	7.7550	7.78	102.39852	102.32	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2010	Spot Bond	8.7550	8.73	93.51843	93.60	0.00
17/06/2010	Spot Bond	8.7400	8.76	93.63041	93.52	0.00
14/06/2010	Spot Bond	8.7300	8.75	93.60195	93.46	0.00
15/06/2010	Spot Bond	8.8250	8.79	87.25307	87.41	0.00
17/06/2010	Spot Bond	8.8100	8.83	87.36684	87.25	0.00
14/06/2010	Spot Bond	8.7900	8.81	87.40907	87.26	0.00
15/06/2010	Spot Bond	8.9350	8.88	74.49046	74.87	0.00
17/06/2010	Spot Bond	8.9050	8.94	74.74247	74.49	0.00
14/06/2010	Spot Bond	8.8800	8.88	74.86747	74.89	0.00
<b>Grand Total:</b>						<b>0.00</b>