



# j-Bonds Monthly Statistics Report

From: 05/07/2010 To: 06/07/2010

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	Spot Bond	15.6790	15.68	85.94699	83.34	0.00
05/07/2010	Spot Bond	15.6790	15.68	85.91067	83.34	0.00
06/07/2010	Spot Bond	7.3600	7.36	105.37385	103.86	0.00
05/07/2010	Spot Bond	7.3600	7.36	105.35284	103.86	0.00
05/07/2010	Spot Bond	6.8600	6.91	111.23157	111.16	0.00
06/07/2010	Spot Bond	6.6950	6.86	111.44000	111.23	0.00
05/07/2010	Spot Bond	7.9100	7.96	127.60123	127.33	0.00
06/07/2010	Spot Bond	7.8500	7.91	127.91607	127.60	0.00
05/07/2010	Spot Bond	8.9400	8.97	113.78939	113.48	0.00
06/07/2010	Spot Bond	8.8800	8.94	114.38089	113.79	0.00
05/07/2010	Spot Bond	7.7700	7.82	104.03016	103.84	0.00
06/07/2010	Spot Bond	7.7100	7.77	104.27930	104.03	0.00
05/07/2010	Spot Bond	8.5450	8.60	100.99755	100.69	0.00
06/07/2010	Spot Bond	8.4700	8.55	101.41435	101.00	0.00
05/07/2010	Spot Bond	8.6600	8.71	96.46526	96.16	0.00
06/07/2010	Spot Bond	8.5800	8.66	96.94973	96.47	0.00
05/07/2010	Spot Bond	7.6750	7.73	99.32689	99.16	0.00
06/07/2010	Spot Bond	7.6100	7.68	99.54419	99.33	0.00
06/07/2010	Spot Bond	8.7000	8.75	90.62683	90.31	0.00
05/07/2010	Spot Bond	8.7500	8.79	90.30636	90.05	0.00
06/07/2010	Spot Bond	8.7450	8.79	88.12179	87.85	0.00
05/07/2010	Spot Bond	8.7850	8.83	87.85200	87.55	0.00
06/07/2010	Spot Bond	8.8400	8.90	75.55715	75.07	0.00
05/07/2010	Spot Bond	8.9000	8.92	75.06684	74.89	0.00
<b>Grand Total:</b>						<b>0.00</b>