



j-Bonds Monthly Statistics Report

For July 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2006	R153 jBond	8.3500	8.32	121.09530	121.18	0.00
24/07/2006	R157 jBond	8.5200	8.49	136.06459	136.26	0.00
24/07/2006	R186 jBond	8.2950	8.26	122.53466	122.91	0.00
24/07/2006	R194 jBond	8.3050	8.27	106.51754	106.55	0.00
24/07/2006	R201 jBond	8.5350	8.50	102.11714	102.30	0.00
24/07/2006	R203 jBond	8.5000	8.47	101.20981	101.40	0.00
24/07/2006	R204 jBond	8.4850	8.46	97.09732	97.30	0.00
24/07/2006	R207 jBond	8.4630	8.43	90.59283	90.79	0.00
25/07/2006	R153 jBond	8.3150	8.35	121.25328	121.10	0.00
25/07/2006	R157 jBond	8.4950	8.52	136.28391	136.06	0.00
25/07/2006	R186 jBond	8.2600	8.30	122.96056	122.53	0.00
25/07/2006	R194 jBond	8.2650	8.31	106.60071	106.52	0.00
25/07/2006	R201 jBond	8.5100	8.54	102.28960	102.12	0.00
25/07/2006	R203 jBond	8.4700	8.50	101.44376	101.21	0.00
25/07/2006	R204 jBond	8.4600	8.49	97.30437	97.10	0.00
25/07/2006	R207 jBond	8.4400	8.46	90.78397	90.59	0.00
26/07/2006	R153 jBond	8.3000	8.32	121.38996	121.25	0.00
26/07/2006	R157 jBond	8.4750	8.50	136.52730	136.28	0.00
26/07/2006	R186 jBond	8.2450	8.26	123.21362	122.96	0.00
26/07/2006	R194 jBond	8.2500	8.27	106.69337	106.60	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2006	R201 jBond	8.4900	8.51	102.47892	102.29	0.00
26/07/2006	R203 jBond	8.4550	8.47	101.61810	101.44	0.00
26/07/2006	R204 jBond	8.4500	8.46	97.44458	97.30	0.00
26/07/2006	R207 jBond	8.4320	8.44	90.90465	90.78	0.00
27/07/2006	R153 jBond	8.3900	8.30	121.08080	121.39	0.00
27/07/2006	R157 jBond	8.5300	8.48	136.14373	136.53	0.00
27/07/2006	R186 jBond	8.2850	8.25	122.78446	123.21	0.00
27/07/2006	R194 jBond	8.3650	8.25	106.54663	106.69	0.00
27/07/2006	R201 jBond	8.5400	8.49	102.20404	102.48	0.00
27/07/2006	R203 jBond	8.5100	8.46	101.25417	101.62	0.00
27/07/2006	R204 jBond	8.5050	8.45	97.06003	97.44	0.00
27/07/2006	R207 jBond	8.4860	8.43	90.52467	90.90	0.00
28/07/2006	R153 jBond	8.5100	8.39	120.66207	121.08	0.00
28/07/2006	R157 jBond	8.6200	8.53	135.50054	136.14	0.00
28/07/2006	R186 jBond	8.3500	8.29	122.07575	122.78	0.00
28/07/2006	R194 jBond	8.5650	8.37	106.27579	106.55	0.00
28/07/2006	R201 jBond	8.6300	8.54	101.69364	102.20	0.00
28/07/2006	R203 jBond	8.6000	8.51	100.64863	101.25	0.00
28/07/2006	R204 jBond	8.5900	8.51	96.45838	97.06	0.00
28/07/2006	R207 jBond	8.5650	8.49	89.96379	90.52	0.00
31/07/2006	R153 jBond	8.5400	8.51	120.57835	120.66	0.00
31/07/2006	R157 jBond	8.6500	8.62	135.30803	135.50	0.00
31/07/2006	R186 jBond	8.3700	8.35	121.87799	122.08	0.00
31/07/2006	R194 jBond	8.5950	8.57	106.25600	106.28	0.00
31/07/2006	R201 jBond	8.6600	8.63	101.54004	101.69	0.00
31/07/2006	R203 jBond	8.6250	8.60	100.49807	100.65	0.00
31/07/2006	R204 jBond	8.6150	8.59	96.29817	96.46	0.00
31/07/2006	R207 jBond	8.5910	8.57	89.79412	89.96	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
