



j-Bonds Monthly Statistics Report

For April 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R153 jBond	7.2900	7.29	122.62079	122.60	0.00
10/04/2006	R157 jBond	7.4900	7.49	141.15188	141.12	0.00
10/04/2006	R186 jBond	7.2400	7.24	137.92722	137.90	0.00
10/04/2006	R194 jBond	7.1600	7.17	106.09452	106.06	0.00
10/04/2006	R201 jBond	7.4800	7.48	110.70647	110.72	0.00
10/04/2006	R203 jBond	7.4900	7.49	106.40567	106.38	0.00
10/04/2006	R204 jBond	7.4950	7.49	106.55536	106.58	0.00
10/04/2006	R207 jBond	7.4820	7.48	99.77382	99.81	0.00
11/04/2006	R153 jBond	7.2800	7.29	122.78173	122.62	0.00
11/04/2006	R157 jBond	7.4800	7.49	141.37675	141.15	0.00
11/04/2006	R186 jBond	7.2350	7.24	138.12889	137.93	0.00
11/04/2006	R194 jBond	7.1500	7.16	106.21374	106.09	0.00
11/04/2006	R201 jBond	7.4700	7.48	110.88444	110.71	0.00
11/04/2006	R203 jBond	7.4800	7.49	106.59075	106.41	0.00
11/04/2006	R204 jBond	7.4800	7.50	106.78795	106.56	0.00
11/04/2006	R207 jBond	7.4650	7.48	100.01776	99.77	0.00
12/04/2006	R153 jBond	7.2850	7.28	122.78481	122.78	0.00
12/04/2006	R157 jBond	7.4850	7.48	141.36308	141.38	0.00
12/04/2006	R186 jBond	7.2400	7.24	138.08902	138.13	0.00
12/04/2006	R194 jBond	7.1600	7.15	106.21628	106.21	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R201 jBond	7.4750	7.47	110.87366	110.88	0.00
12/04/2006	R203 jBond	7.4850	7.48	106.57267	106.59	0.00
12/04/2006	R204 jBond	7.4850	7.48	106.76787	106.79	0.00
12/04/2006	R207 jBond	7.4710	7.47	99.98763	100.02	0.00
13/04/2006	R153 jBond	7.2700	7.29	122.87101	122.78	0.00
13/04/2006	R157 jBond	7.4700	7.49	141.51700	141.36	0.00
13/04/2006	R186 jBond	7.2300	7.24	138.24973	138.09	0.00
13/04/2006	R194 jBond	7.1400	7.16	106.27202	106.22	0.00
13/04/2006	R201 jBond	7.4600	7.48	110.99537	110.87	0.00
13/04/2006	R203 jBond	7.4750	7.49	106.67269	106.57	0.00
13/04/2006	R204 jBond	7.4750	7.49	106.87270	106.77	0.00
13/04/2006	R207 jBond	7.4590	7.47	100.10867	99.99	0.00
18/04/2006	R153 jBond	7.2150	7.27	123.12358	122.87	0.00
18/04/2006	R157 jBond	7.4350	7.47	141.83898	141.52	0.00
18/04/2006	R186 jBond	7.1900	7.23	138.81364	138.25	0.00
18/04/2006	R194 jBond	7.1050	7.14	106.35424	106.27	0.00
18/04/2006	R201 jBond	7.4250	7.46	111.24993	111.00	0.00
18/04/2006	R203 jBond	7.4450	7.48	106.93062	106.67	0.00
18/04/2006	R204 jBond	7.4400	7.48	107.18634	106.87	0.00
18/04/2006	R207 jBond	7.4210	7.46	100.44894	100.11	0.00
19/04/2006	R153 jBond	7.1800	7.22	123.34033	123.12	0.00
19/04/2006	R157 jBond	7.3850	7.44	142.34424	141.84	0.00
19/04/2006	R186 jBond	7.1350	7.19	139.63784	138.81	0.00
19/04/2006	R194 jBond	7.0800	7.11	106.45889	106.35	0.00
19/04/2006	R201 jBond	7.3700	7.43	111.68275	111.25	0.00
19/04/2006	R203 jBond	7.3900	7.45	107.42985	106.93	0.00
19/04/2006	R204 jBond	7.3900	7.44	107.66992	107.19	0.00
19/04/2006	R207 jBond	7.3740	7.42	100.90724	100.45	0.00
20/04/2006	R153 jBond	7.2000	7.18	123.28081	123.34	0.00

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20/04/2006	R157 jBond	7.4050	7.39	142.20381	142.34	0.00
20/04/2006	R186 jBond	7.1600	7.14	139.32611	139.64	0.00
20/04/2006	R194 jBond	7.1150	7.08	106.41737	106.46	0.00
20/04/2006	R201 jBond	7.3950	7.37	111.53847	111.68	0.00
20/04/2006	R203 jBond	7.4150	7.39	107.25282	107.43	0.00
20/04/2006	R204 jBond	7.4150	7.39	107.48163	107.67	0.00
20/04/2006	R207 jBond	7.3990	7.37	100.71568	100.91	0.00
21/04/2006	R153 jBond	7.1850	7.20	123.36685	123.28	0.00
21/04/2006	R157 jBond	7.3900	7.41	142.35822	142.20	0.00
21/04/2006	R186 jBond	7.1450	7.16	139.55605	139.33	0.00
21/04/2006	R194 jBond	7.1000	7.12	106.46396	106.42	0.00
21/04/2006	R201 jBond	7.3800	7.40	111.66055	111.54	0.00
21/04/2006	R203 jBond	7.4000	7.42	107.39290	107.25	0.00
21/04/2006	R204 jBond	7.4000	7.42	107.62890	107.48	0.00
21/04/2006	R207 jBond	7.3830	7.40	100.87132	100.72	0.00
24/04/2006	R153 jBond	7.1600	7.19	123.51804	123.37	0.00
24/04/2006	R157 jBond	7.3700	7.39	142.58295	142.36	0.00
24/04/2006	R186 jBond	7.1300	7.15	139.81332	139.56	0.00
24/04/2006	R194 jBond	7.0850	7.10	106.53066	106.46	0.00
24/04/2006	R201 jBond	7.3600	7.38	111.83825	111.66	0.00
24/04/2006	R203 jBond	7.3800	7.40	107.59401	107.39	0.00
24/04/2006	R204 jBond	7.3800	7.40	107.83985	107.63	0.00
24/04/2006	R207 jBond	7.3640	7.38	101.07285	100.87	0.00
25/04/2006	R153 jBond	7.1600	7.16	123.61253	123.52	0.00
25/04/2006	R157 jBond	7.3700	7.37	142.69516	142.58	0.00
25/04/2006	R186 jBond	7.1250	7.13	139.98890	139.81	0.00
25/04/2006	R194 jBond	7.0800	7.09	106.62003	106.53	0.00
25/04/2006	R201 jBond	7.3600	7.36	111.92711	111.84	0.00
25/04/2006	R203 jBond	7.3750	7.38	107.71849	107.59	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2006	R204 jBond	7.3800	7.38	107.92576	107.84	0.00
25/04/2006	R207 jBond	7.3660	7.36	101.13668	101.07	0.00
26/04/2006	R153 jBond	7.2150	7.16	123.40848	123.61	0.00
26/04/2006	R157 jBond	7.4300	7.37	142.21895	142.70	0.00
26/04/2006	R186 jBond	7.1850	7.13	139.20455	139.99	0.00
26/04/2006	R194 jBond	7.1300	7.08	106.55312	106.62	0.00
26/04/2006	R201 jBond	7.4200	7.36	111.55077	111.93	0.00
26/04/2006	R203 jBond	7.4350	7.38	107.26470	107.72	0.00
26/04/2006	R204 jBond	7.4400	7.38	107.44479	107.93	0.00
26/04/2006	R207 jBond	7.4260	7.37	100.64974	101.14	0.00
28/04/2006	R153 jBond	7.1650	7.22	123.63909	123.41	0.00
28/04/2006	R157 jBond	7.3850	7.43	142.62504	142.22	0.00
28/04/2006	R186 jBond	7.1400	7.19	139.83927	139.20	0.00
28/04/2006	R194 jBond	7.0800	7.13	106.66035	106.55	0.00
28/04/2006	R201 jBond	7.3800	7.42	111.83854	111.55	0.00
28/04/2006	R203 jBond	7.4000	7.44	107.56268	107.26	0.00
28/04/2006	R204 jBond	7.3950	7.44	107.84285	107.44	0.00
28/04/2006	R207 jBond	7.3740	7.43	101.10929	100.65	0.00