



j-Bonds Monthly Statistics Report

For October 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2006	R153 jBond	8.6500	8.63	115.39008	115.43	0.00
02/10/2006	R157 jBond	8.6450	8.63	130.54938	130.63	0.00
02/10/2006	R186 jBond	8.3700	8.36	123.61038	123.69	0.00
02/10/2006	R194 jBond	8.9100	8.89	102.35853	102.36	0.00
02/10/2006	R201 jBond	8.6400	8.63	103.14901	103.21	0.00
02/10/2006	R203 jBond	8.5800	8.56	98.13474	98.25	0.00
02/10/2006	R204 jBond	8.5600	8.54	98.10532	98.23	0.00
02/10/2006	R207 jBond	8.5340	8.52	91.51169	91.63	0.00
03/10/2006	R153 jBond	8.6600	8.65	115.38169	115.39	0.00
03/10/2006	R157 jBond	8.6400	8.65	130.61657	130.55	0.00
03/10/2006	R186 jBond	8.3550	8.37	123.80612	123.61	0.00
03/10/2006	R194 jBond	8.9100	8.91	102.38319	102.36	0.00
03/10/2006	R201 jBond	8.6350	8.64	103.20195	103.15	0.00
03/10/2006	R203 jBond	8.5750	8.58	98.19203	98.13	0.00
03/10/2006	R204 jBond	8.5550	8.56	98.16416	98.11	0.00
03/10/2006	R207 jBond	8.5280	8.53	91.57632	91.51	0.00
04/10/2006	R153 jBond	8.7200	8.66	115.25121	115.38	0.00
04/10/2006	R157 jBond	8.6500	8.64	130.63489	130.62	0.00
04/10/2006	R186 jBond	8.3550	8.36	123.88921	123.81	0.00
04/10/2006	R194 jBond	9.0200	8.91	102.31462	102.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2006	R201 jBond	8.6400	8.64	103.24441	103.20	0.00
04/10/2006	R203 jBond	8.5750	8.58	98.26038	98.19	0.00
04/10/2006	R204 jBond	8.5500	8.56	98.26795	98.16	0.00
04/10/2006	R207 jBond	8.5210	8.53	91.68987	91.58	0.00
05/10/2006	R153 jBond	8.7300	8.72	115.24320	115.25	0.00
05/10/2006	R157 jBond	8.6500	8.65	130.66546	130.63	0.00
05/10/2006	R186 jBond	8.3600	8.36	123.86088	123.89	0.00
05/10/2006	R194 jBond	9.0200	9.02	102.33956	102.31	0.00
05/10/2006	R201 jBond	8.6400	8.64	103.26827	103.24	0.00
05/10/2006	R203 jBond	8.5800	8.58	98.24869	98.26	0.00
05/10/2006	R204 jBond	8.5500	8.55	98.29044	98.27	0.00
05/10/2006	R207 jBond	8.5190	8.52	91.72529	91.69	0.00
06/10/2006	R153 jBond	8.7400	8.73	115.23524	115.24	0.00
06/10/2006	R157 jBond	8.6650	8.65	130.58628	130.67	0.00
06/10/2006	R186 jBond	8.3750	8.36	123.72073	123.86	0.00
06/10/2006	R194 jBond	9.0300	9.02	102.35161	102.34	0.00
06/10/2006	R201 jBond	8.6500	8.64	103.23403	103.27	0.00
06/10/2006	R203 jBond	8.5900	8.58	98.20258	98.25	0.00
06/10/2006	R204 jBond	8.5700	8.55	98.16758	98.29	0.00
06/10/2006	R207 jBond	8.5440	8.52	91.56349	91.73	0.00
09/10/2006	R153 jBond	8.7450	8.74	115.24492	115.24	0.00
09/10/2006	R157 jBond	8.6750	8.67	130.54381	130.59	0.00
09/10/2006	R186 jBond	8.3900	8.38	123.58096	123.72	0.00
09/10/2006	R194 jBond	9.0350	9.03	102.37014	102.35	0.00
09/10/2006	R201 jBond	8.6650	8.65	103.17085	103.23	0.00
09/10/2006	R203 jBond	8.6000	8.59	98.15656	98.20	0.00
09/10/2006	R204 jBond	8.5800	8.57	98.11755	98.17	0.00
09/10/2006	R207 jBond	8.5540	8.54	91.51141	91.56	0.00
10/10/2006	R153 jBond	8.7350	8.75	115.30728	115.24	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2006	R157 jBond	8.6650	8.68	130.64750	130.54	0.00
10/10/2006	R186 jBond	8.3750	8.39	123.77621	123.58	0.00
10/10/2006	R194 jBond	9.0250	9.04	102.40799	102.37	0.00
10/10/2006	R201 jBond	8.6500	8.67	103.28181	103.17	0.00
10/10/2006	R203 jBond	8.5900	8.60	98.24823	98.16	0.00
10/10/2006	R204 jBond	8.5700	8.58	98.21261	98.12	0.00
10/10/2006	R207 jBond	8.5440	8.55	91.60513	91.51	0.00
11/10/2006	R153 jBond	8.7550	8.74	115.31895	115.31	0.00
11/10/2006	R157 jBond	8.6800	8.67	130.62989	130.65	0.00
11/10/2006	R186 jBond	8.3950	8.38	123.63628	123.78	0.00
11/10/2006	R194 jBond	9.0350	9.03	102.47015	102.41	0.00
11/10/2006	R201 jBond	8.6650	8.65	103.26654	103.28	0.00
11/10/2006	R203 jBond	8.6000	8.59	98.24793	98.25	0.00
11/10/2006	R204 jBond	8.5850	8.57	98.17145	98.21	0.00
11/10/2006	R207 jBond	8.5620	8.54	91.53653	91.61	0.00
12/10/2006	R153 jBond	8.6000	8.76	115.89031	115.32	0.00
12/10/2006	R157 jBond	8.5250	8.68	131.79770	130.63	0.00
12/10/2006	R186 jBond	8.2350	8.40	125.46752	123.64	0.00
12/10/2006	R194 jBond	8.8600	9.04	102.71868	102.47	0.00
12/10/2006	R201 jBond	8.5100	8.67	104.19373	103.27	0.00
12/10/2006	R203 jBond	8.4450	8.60	99.34426	98.25	0.00
12/10/2006	R204 jBond	8.4300	8.59	99.32561	98.17	0.00
12/10/2006	R207 jBond	8.4070	8.56	92.69478	91.54	0.00
13/10/2006	R153 jBond	8.5200	8.60	116.19920	115.89	0.00
13/10/2006	R157 jBond	8.4300	8.53	132.53158	131.80	0.00
13/10/2006	R186 jBond	8.1400	8.24	126.58566	125.47	0.00
13/10/2006	R194 jBond	8.7800	8.86	102.84549	102.72	0.00
13/10/2006	R201 jBond	8.4150	8.51	104.77608	104.19	0.00
13/10/2006	R203 jBond	8.3500	8.45	100.03258	99.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2006	R204 jBond	8.3300	8.43	100.08763	99.33	0.00
13/10/2006	R207 jBond	8.3040	8.41	93.48216	92.69	0.00
16/10/2006	R153 jBond	8.5250	8.52	116.20835	116.20	0.00
16/10/2006	R157 jBond	8.4200	8.43	132.63614	132.53	0.00
16/10/2006	R186 jBond	8.1350	8.14	126.67106	126.59	0.00
16/10/2006	R194 jBond	8.8000	8.78	102.84439	102.85	0.00
16/10/2006	R201 jBond	8.4050	8.42	104.85870	104.78	0.00
16/10/2006	R203 jBond	8.3350	8.35	100.16081	100.03	0.00
16/10/2006	R204 jBond	8.3200	8.33	100.18433	100.09	0.00
16/10/2006	R207 jBond	8.2350	8.30	94.02127	93.48	0.00
17/10/2006	R153 jBond	8.5900	8.53	116.00636	116.21	0.00
17/10/2006	R157 jBond	8.4550	8.42	132.40653	132.64	0.00
17/10/2006	R186 jBond	8.1450	8.14	126.58311	126.67	0.00
17/10/2006	R194 jBond	8.9100	8.80	102.72893	102.84	0.00
17/10/2006	R201 jBond	8.4400	8.41	104.67596	104.86	0.00
17/10/2006	R203 jBond	8.3650	8.34	99.97234	100.16	0.00
17/10/2006	R204 jBond	8.3400	8.32	100.05799	100.18	0.00
17/10/2006	R207 jBond	8.2700	8.24	93.77844	94.02	0.00
18/10/2006	R153 jBond	8.5600	8.59	116.19256	116.01	0.00
18/10/2006	R157 jBond	8.4200	8.46	132.75708	132.41	0.00
18/10/2006	R186 jBond	8.1050	8.15	127.12910	126.58	0.00
18/10/2006	R194 jBond	8.9000	8.91	102.81581	102.73	0.00
18/10/2006	R201 jBond	8.4050	8.44	104.95309	104.68	0.00
18/10/2006	R203 jBond	8.3250	8.37	100.32168	99.97	0.00
18/10/2006	R204 jBond	8.3000	8.34	100.42251	100.06	0.00
18/10/2006	R207 jBond	8.2300	8.27	94.14149	93.78	0.00
19/10/2006	R153 jBond	8.5500	8.56	116.25459	116.19	0.00
19/10/2006	R157 jBond	8.4200	8.42	132.78733	132.76	0.00
19/10/2006	R186 jBond	8.1200	8.11	126.98272	127.13	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2006	R194 jBond	8.8750	8.90	102.87209	102.82	0.00
19/10/2006	R201 jBond	8.4100	8.41	104.94723	104.95	0.00
19/10/2006	R203 jBond	8.3350	8.33	100.27385	100.32	0.00
19/10/2006	R204 jBond	8.3100	8.30	100.37036	100.42	0.00
19/10/2006	R207 jBond	8.2400	8.23	94.08673	94.14	0.00
20/10/2006	R153 jBond	8.5800	8.55	116.17624	116.25	0.00
20/10/2006	R157 jBond	8.4600	8.42	132.52104	132.79	0.00
20/10/2006	R186 jBond	8.1600	8.12	126.54828	126.98	0.00
20/10/2006	R194 jBond	8.9050	8.88	102.85900	102.87	0.00
20/10/2006	R201 jBond	8.4500	8.41	104.73547	104.95	0.00
20/10/2006	R203 jBond	8.3750	8.34	100.01538	100.27	0.00
20/10/2006	R204 jBond	8.3500	8.31	100.09558	100.37	0.00
20/10/2006	R207 jBond	8.2850	8.24	93.76922	94.09	0.00
23/10/2006	R153 jBond	8.6550	8.58	115.94085	116.18	0.00
23/10/2006	R157 jBond	8.5250	8.46	132.07154	132.52	0.00
23/10/2006	R186 jBond	8.2350	8.16	125.71674	126.55	0.00
23/10/2006	R194 jBond	8.9850	8.91	102.78331	102.86	0.00
23/10/2006	R201 jBond	8.5150	8.45	104.37824	104.74	0.00
23/10/2006	R203 jBond	8.4350	8.38	99.61846	100.02	0.00
23/10/2006	R204 jBond	8.4150	8.35	99.63783	100.10	0.00
23/10/2006	R207 jBond	8.3550	8.29	93.26728	93.77	0.00
24/10/2006	R153 jBond	8.6400	8.66	116.02037	115.94	0.00
24/10/2006	R157 jBond	8.5000	8.53	132.28622	132.07	0.00
24/10/2006	R186 jBond	8.2050	8.24	126.08701	125.72	0.00
24/10/2006	R194 jBond	8.9800	8.99	102.81453	102.78	0.00
24/10/2006	R201 jBond	8.4900	8.52	104.54827	104.38	0.00
24/10/2006	R203 jBond	8.4050	8.44	99.85068	99.62	0.00
24/10/2006	R204 jBond	8.3900	8.42	99.84453	99.64	0.00
24/10/2006	R207 jBond	8.3300	8.36	93.47419	93.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2006	R153 jBond	8.6000	8.64	116.24128	116.02	0.00
25/10/2006	R157 jBond	8.4100	8.50	133.04315	132.29	0.00
25/10/2006	R186 jBond	8.0900	8.21	127.49670	126.09	0.00
25/10/2006	R194 jBond	8.9650	8.98	102.90809	102.81	0.00
25/10/2006	R201 jBond	8.4000	8.49	105.14794	104.55	0.00
25/10/2006	R203 jBond	8.2950	8.41	100.69158	99.85	0.00
25/10/2006	R204 jBond	8.2800	8.39	100.72789	99.84	0.00
25/10/2006	R207 jBond	8.2350	8.33	94.24835	93.47	0.00
26/10/2006	R153 jBond	8.4300	8.60	116.86343	116.24	0.00
26/10/2006	R157 jBond	8.1800	8.41	134.79499	133.04	0.00
26/10/2006	R186 jBond	7.8350	8.09	130.54524	127.50	0.00
26/10/2006	R194 jBond	8.8250	8.97	103.10725	102.91	0.00
26/10/2006	R201 jBond	8.1700	8.40	106.53766	105.15	0.00
26/10/2006	R203 jBond	8.0650	8.30	102.35582	100.69	0.00
26/10/2006	R204 jBond	8.0400	8.28	102.56293	100.73	0.00
26/10/2006	R207 jBond	7.9950	8.24	96.10127	94.25	0.00
27/10/2006	R153 jBond	8.3500	8.43	117.17133	116.86	0.00
27/10/2006	R157 jBond	8.1350	8.18	135.16514	134.79	0.00
27/10/2006	R186 jBond	7.8000	7.84	130.99602	130.55	0.00
27/10/2006	R194 jBond	8.7500	8.83	103.22518	103.11	0.00
27/10/2006	R201 jBond	8.1300	8.17	106.80089	106.54	0.00
27/10/2006	R203 jBond	8.0150	8.07	102.73973	102.36	0.00
27/10/2006	R204 jBond	7.9950	8.04	102.92988	102.56	0.00
27/10/2006	R207 jBond	7.9500	8.00	96.47073	96.10	0.00
30/10/2006	R153 jBond	8.3850	8.35	117.07475	117.17	0.00
30/10/2006	R157 jBond	8.1600	8.14	135.00577	135.17	0.00
30/10/2006	R186 jBond	7.8200	7.80	130.78124	131.00	0.00
30/10/2006	R194 jBond	8.7850	8.75	103.20612	103.23	0.00
30/10/2006	R201 jBond	8.1500	8.13	106.70413	106.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2006	R203 jBond	8.0250	8.02	102.68959	102.74	0.00
30/10/2006	R204 jBond	8.0200	8.00	102.76017	102.93	0.00
30/10/2006	R207 jBond	7.9750	7.95	96.29709	96.47	0.00
31/10/2006	R153 jBond	8.2800	8.39	117.47077	117.07	0.00
31/10/2006	R157 jBond	8.0850	8.16	135.60399	135.01	0.00
31/10/2006	R186 jBond	7.7500	7.82	131.65926	130.78	0.00
31/10/2006	R194 jBond	8.6750	8.79	103.36711	103.21	0.00
31/10/2006	R201 jBond	8.0750	8.15	107.17827	106.70	0.00
31/10/2006	R203 jBond	7.9500	8.03	103.25676	102.69	0.00
31/10/2006	R204 jBond	7.9450	8.02	103.35893	102.76	0.00
31/10/2006	R207 jBond	7.9050	7.98	96.86227	96.30	0.00