



# j-Bonds Monthly Statistics Report

For June 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R153 jBond	8.4600	8.22	119.89892	120.79	0.00
23/06/2006	R157 jBond	8.6150	8.41	134.45493	135.98	0.00
23/06/2006	R186 jBond	8.3550	8.18	121.06806	123.04	0.00
23/06/2006	R194 jBond	8.4400	8.18	105.62601	106.01	0.00
23/06/2006	R201 jBond	8.6300	8.42	100.87530	102.11	0.00
23/06/2006	R203 jBond	8.6300	8.43	99.63646	101.02	0.00
23/06/2006	R204 jBond	8.6150	8.42	95.50254	96.96	0.00
23/06/2006	R207 jBond	8.5870	8.39	92.69255	94.14	0.00
26/06/2006	R153 jBond	8.7400	8.46	118.87052	119.90	0.00
26/06/2006	R157 jBond	8.8400	8.62	132.80684	134.45	0.00
26/06/2006	R186 jBond	8.5450	8.36	118.98031	121.07	0.00
26/06/2006	R194 jBond	8.7300	8.44	105.19983	105.63	0.00
26/06/2006	R201 jBond	8.8600	8.63	99.54111	100.88	0.00
26/06/2006	R203 jBond	8.8600	8.63	98.07434	99.64	0.00
26/06/2006	R204 jBond	8.8400	8.62	93.89792	95.50	0.00
26/06/2006	R207 jBond	8.8030	8.59	91.14946	92.69	0.00
27/06/2006	R153 jBond	8.6000	8.74	119.42401	118.87	0.00
27/06/2006	R157 jBond	8.6850	8.84	133.99120	132.81	0.00
27/06/2006	R186 jBond	8.3550	8.55	121.12222	118.98	0.00
27/06/2006	R194 jBond	8.5900	8.73	105.44080	105.20	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R201 jBond	8.7000	8.86	100.50630	99.54	0.00
27/06/2006	R203 jBond	8.6950	8.86	99.23080	98.07	0.00
27/06/2006	R204 jBond	8.6800	8.84	95.07277	93.90	0.00
27/06/2006	R207 jBond	8.6470	8.80	92.29723	91.15	0.00
28/06/2006	R153 jBond	8.4750	8.60	119.97726	119.42	0.00
28/06/2006	R157 jBond	8.5900	8.69	134.79730	133.99	0.00
28/06/2006	R186 jBond	8.2750	8.36	122.11126	121.12	0.00
28/06/2006	R194 jBond	8.4550	8.59	105.72153	105.44	0.00
28/06/2006	R201 jBond	8.6050	8.70	101.14067	100.51	0.00
28/06/2006	R203 jBond	8.6000	8.70	99.96011	99.23	0.00
28/06/2006	R204 jBond	8.5850	8.68	95.83234	95.07	0.00
28/06/2006	R207 jBond	8.5530	8.65	93.04992	92.30	0.00
29/06/2006	R153 jBond	8.5800	8.48	119.60855	119.98	0.00
29/06/2006	R157 jBond	8.6800	8.59	134.15248	134.80	0.00
29/06/2006	R186 jBond	8.3600	8.28	121.17424	122.11	0.00
29/06/2006	R194 jBond	8.5600	8.46	105.58342	105.72	0.00
29/06/2006	R201 jBond	8.6950	8.61	100.62947	101.14	0.00
29/06/2006	R203 jBond	8.6850	8.60	99.39187	99.96	0.00
29/06/2006	R204 jBond	8.6650	8.59	95.27010	95.83	0.00
29/06/2006	R207 jBond	8.6300	8.55	92.50746	93.05	0.00
30/06/2006	R153 jBond	8.5500	8.58	119.74870	119.61	0.00
30/06/2006	R157 jBond	8.6500	8.68	134.40809	134.15	0.00
30/06/2006	R186 jBond	8.3500	8.36	121.31416	121.17	0.00
30/06/2006	R194 jBond	8.5150	8.56	105.67671	105.58	0.00
30/06/2006	R201 jBond	8.6600	8.70	100.86026	100.63	0.00
30/06/2006	R203 jBond	8.6500	8.69	99.65762	99.39	0.00
30/06/2006	R204 jBond	8.6350	8.67	95.51069	95.27	0.00
30/06/2006	R207 jBond	8.6070	8.63	89.08042	92.51	0.00

Date

Contract Details

MTM Yield

Previous Day's  
Closing MTM

MTM Price

Previous Day's  
Closing Price

Open Interest

---