



j-Bonds Monthly Statistics Report

For September 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2006	R153 jBond	8.6100	8.57	115.31678	115.43	0.00
21/09/2006	R157 jBond	8.6600	8.62	130.19529	130.50	0.00
21/09/2006	R186 jBond	8.4400	8.40	122.60912	123.03	0.00
21/09/2006	R194 jBond	8.7600	8.72	102.36070	102.39	0.00
21/09/2006	R201 jBond	8.6600	8.62	102.84193	103.08	0.00
21/09/2006	R203 jBond	8.6000	8.56	97.81469	98.07	0.00
21/09/2006	R204 jBond	8.5700	8.54	97.85299	98.05	0.00
21/09/2006	R207 jBond	8.5450	8.52	91.26520	91.44	0.00
22/09/2006	R153 jBond	8.6500	8.61	115.20128	115.32	0.00
22/09/2006	R157 jBond	8.6800	8.66	130.07914	130.20	0.00
22/09/2006	R186 jBond	8.4550	8.44	122.47072	122.61	0.00
22/09/2006	R194 jBond	8.8000	8.76	102.33187	102.36	0.00
22/09/2006	R201 jBond	8.6800	8.66	102.74940	102.84	0.00
22/09/2006	R203 jBond	8.6200	8.60	97.69970	97.81	0.00
22/09/2006	R204 jBond	8.5900	8.57	97.73015	97.85	0.00
22/09/2006	R207 jBond	8.5640	8.55	91.14736	91.27	0.00
26/09/2006	R153 jBond	8.5800	8.65	115.47736	115.20	0.00
26/09/2006	R157 jBond	8.5800	8.68	130.84493	130.08	0.00
26/09/2006	R186 jBond	8.3450	8.46	123.72474	122.47	0.00
26/09/2006	R194 jBond	8.7300	8.80	102.44895	102.33	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R201 jBond	8.5800	8.68	103.35660	102.75	0.00
26/09/2006	R203 jBond	8.5200	8.62	98.41375	97.70	0.00
26/09/2006	R204 jBond	8.4900	8.59	98.48188	97.73	0.00
26/09/2006	R207 jBond	8.4630	8.56	91.90821	91.15	0.00
27/09/2006	R153 jBond	8.4400	8.58	116.05718	115.48	0.00
27/09/2006	R157 jBond	8.4400	8.58	131.97420	130.84	0.00
27/09/2006	R186 jBond	8.2000	8.35	125.45369	123.72	0.00
27/09/2006	R194 jBond	8.5900	8.73	102.70631	102.45	0.00
27/09/2006	R201 jBond	8.4400	8.58	104.25126	103.36	0.00
27/09/2006	R203 jBond	8.3750	8.52	99.49539	98.41	0.00
27/09/2006	R204 jBond	8.3450	8.49	99.61952	98.48	0.00
27/09/2006	R207 jBond	8.3180	8.46	93.04716	91.91	0.00
28/09/2006	R153 jBond	8.5600	8.44	115.65573	116.06	0.00
28/09/2006	R157 jBond	8.5600	8.44	131.11404	131.97	0.00
28/09/2006	R186 jBond	8.3100	8.20	124.22949	125.45	0.00
28/09/2006	R194 jBond	8.7600	8.59	102.50626	102.71	0.00
28/09/2006	R201 jBond	8.5550	8.44	103.59793	104.25	0.00
28/09/2006	R203 jBond	8.4950	8.38	98.67826	99.50	0.00
28/09/2006	R204 jBond	8.4700	8.35	98.71810	99.62	0.00
28/09/2006	R207 jBond	8.4440	8.32	92.13115	93.05	0.00