



j-Bonds Monthly Statistics Report

For May 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2006	R153 jBond	7.4500	7.47	123.14960	123.06	0.00
29/05/2006	R157 jBond	7.6700	7.68	141.06016	140.95	0.00
29/05/2006	R186 jBond	7.4500	7.47	136.50039	136.28	0.00
29/05/2006	R194 jBond	7.3300	7.35	106.81002	106.76	0.00
29/05/2006	R201 jBond	7.6600	7.67	110.63567	110.55	0.00
29/05/2006	R203 jBond	7.6850	7.70	105.94318	105.84	0.00
29/05/2006	R204 jBond	7.6850	7.70	106.06158	105.96	0.00
29/05/2006	R207 jBond	7.6700	7.68	99.21957	99.12	0.00
30/05/2006	R153 jBond	7.4450	7.45	123.19419	123.15	0.00
30/05/2006	R157 jBond	7.6650	7.67	141.12985	141.06	0.00
30/05/2006	R186 jBond	7.4450	7.45	136.59239	136.50	0.00
30/05/2006	R194 jBond	7.3250	7.33	106.83921	106.81	0.00
30/05/2006	R201 jBond	7.6550	7.66	110.69081	110.64	0.00
30/05/2006	R203 jBond	7.6950	7.69	105.88828	105.94	0.00
30/05/2006	R204 jBond	7.6850	7.69	106.08356	106.06	0.00
30/05/2006	R207 jBond	7.6630	7.67	99.29736	99.22	0.00
31/05/2006	R153 jBond	7.5150	7.45	122.98705	123.19	0.00
31/05/2006	R157 jBond	7.7450	7.67	140.56558	141.13	0.00
31/05/2006	R186 jBond	7.5250	7.45	135.64765	136.59	0.00
31/05/2006	R194 jBond	7.3950	7.33	106.78635	106.84	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2006	R201 jBond	7.7400	7.66	110.21256	110.69	0.00
31/05/2006	R203 jBond	7.7750	7.70	105.34346	105.89	0.00
31/05/2006	R204 jBond	7.7650	7.69	105.50472	106.08	0.00
31/05/2006	R207 jBond	7.7430	7.66	98.70902	99.30	0.00