



# j-Bonds Monthly Statistics Report

For August 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2006	R153 jBond	8.6400	8.54	120.23685	120.58	0.00
01/08/2006	R157 jBond	8.7500	8.65	134.59778	135.31	0.00
01/08/2006	R186 jBond	8.5000	8.37	120.45823	121.88	0.00
01/08/2006	R194 jBond	8.6950	8.60	106.13402	106.26	0.00
01/08/2006	R201 jBond	8.7600	8.66	100.97634	101.54	0.00
01/08/2006	R203 jBond	8.7300	8.63	99.79664	100.50	0.00
01/08/2006	R204 jBond	8.7200	8.62	95.55959	96.30	0.00
01/08/2006	R207 jBond	8.6980	8.59	89.03785	89.79	0.00
02/08/2006	R153 jBond	8.6200	8.64	120.39332	120.24	0.00
02/08/2006	R157 jBond	8.7300	8.75	134.83949	134.60	0.00
02/08/2006	R186 jBond	8.4850	8.50	120.70602	120.46	0.00
02/08/2006	R194 jBond	8.6800	8.70	106.22950	106.13	0.00
02/08/2006	R201 jBond	8.7400	8.76	101.16434	100.98	0.00
02/08/2006	R203 jBond	8.7100	8.73	100.00357	99.80	0.00
02/08/2006	R204 jBond	8.7000	8.72	95.77069	95.56	0.00
02/08/2006	R207 jBond	8.6780	8.70	89.24412	89.04	0.00
03/08/2006	R153 jBond	8.5550	8.62	120.66015	120.39	0.00
03/08/2006	R157 jBond	8.6900	8.73	135.16685	134.84	0.00
03/08/2006	R186 jBond	8.4550	8.49	121.06561	120.71	0.00
03/08/2006	R194 jBond	8.5750	8.68	106.40666	106.23	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2006	R201 jBond	8.7000	8.74	101.42249	101.16	0.00
03/08/2006	R203 jBond	8.6700	8.71	100.30224	100.00	0.00
03/08/2006	R204 jBond	8.6600	8.70	96.08228	95.77	0.00
03/08/2006	R207 jBond	8.6390	8.68	89.54731	89.24	0.00
04/08/2006	R153 jBond	8.3800	8.56	121.36148	120.66	0.00
04/08/2006	R157 jBond	8.5200	8.69	136.49717	135.17	0.00
04/08/2006	R186 jBond	8.2850	8.46	123.02982	121.07	0.00
04/08/2006	R194 jBond	8.3800	8.58	106.73854	106.41	0.00
04/08/2006	R201 jBond	8.5350	8.70	102.44414	101.42	0.00
04/08/2006	R203 jBond	8.5000	8.67	101.53084	100.30	0.00
04/08/2006	R204 jBond	8.4900	8.66	97.36956	96.08	0.00
04/08/2006	R207 jBond	8.4670	8.64	90.84934	89.55	0.00
07/08/2006	R153 jBond	8.3600	8.38	121.46268	121.36	0.00
07/08/2006	R157 jBond	8.5100	8.52	136.60321	136.50	0.00
07/08/2006	R186 jBond	8.2800	8.29	123.11397	123.03	0.00
07/08/2006	R194 jBond	8.3900	8.38	106.74782	106.74	0.00
07/08/2006	R201 jBond	8.5200	8.54	102.55670	102.44	0.00
07/08/2006	R203 jBond	8.4900	8.50	101.62395	101.53	0.00
07/08/2006	R204 jBond	8.4800	8.49	97.46547	97.37	0.00
07/08/2006	R207 jBond	8.4600	8.47	90.92163	90.85	0.00
08/08/2006	R153 jBond	8.4250	8.36	121.30359	121.46	0.00
08/08/2006	R157 jBond	8.5800	8.51	136.17209	136.60	0.00
08/08/2006	R186 jBond	8.3450	8.28	122.45993	123.11	0.00
08/08/2006	R194 jBond	8.4700	8.39	106.70382	106.75	0.00
08/08/2006	R201 jBond	8.5900	8.52	102.21189	102.56	0.00
08/08/2006	R203 jBond	8.5600	8.49	101.20352	101.62	0.00
08/08/2006	R204 jBond	8.5500	8.48	97.01716	97.47	0.00
08/08/2006	R207 jBond	8.5280	8.46	90.48148	90.92	0.00
10/08/2006	R153 jBond	8.4400	8.43	121.27548	121.30	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2006	R157 jBond	8.5950	8.58	136.09129	136.17	0.00
10/08/2006	R186 jBond	8.3700	8.35	122.20608	122.46	0.00
10/08/2006	R194 jBond	8.4950	8.47	106.69186	106.70	0.00
10/08/2006	R201 jBond	8.6000	8.59	102.17628	102.21	0.00
10/08/2006	R203 jBond	8.5800	8.56	101.08739	101.20	0.00
10/08/2006	R204 jBond	8.5700	8.55	96.89301	97.02	0.00
10/08/2006	R207 jBond	8.5490	8.53	90.34790	90.48	0.00
11/08/2006	R153 jBond	8.4700	8.44	121.19229	121.28	0.00
11/08/2006	R157 jBond	8.6200	8.60	135.93629	136.09	0.00
11/08/2006	R186 jBond	8.4050	8.37	121.84150	122.21	0.00
11/08/2006	R194 jBond	8.5400	8.50	106.65132	106.69	0.00
11/08/2006	R201 jBond	8.6250	8.60	102.05230	102.18	0.00
11/08/2006	R203 jBond	8.6050	8.58	100.93687	101.09	0.00
11/08/2006	R204 jBond	8.6000	8.57	96.69631	96.89	0.00
11/08/2006	R207 jBond	8.5820	8.55	90.12703	90.35	0.00
14/08/2006	R153 jBond	8.5500	8.47	120.92592	121.19	0.00
14/08/2006	R157 jBond	8.7000	8.62	135.37441	135.94	0.00
14/08/2006	R186 jBond	8.4900	8.41	120.92520	121.84	0.00
14/08/2006	R194 jBond	8.6250	8.54	106.55376	106.65	0.00
14/08/2006	R201 jBond	8.7000	8.63	101.63511	102.05	0.00
14/08/2006	R203 jBond	8.6850	8.61	100.40735	100.94	0.00
14/08/2006	R204 jBond	8.6800	8.60	96.13815	96.70	0.00
14/08/2006	R207 jBond	8.6630	8.58	89.55882	90.13	0.00
15/08/2006	R153 jBond	8.4700	8.55	121.24693	120.93	0.00
15/08/2006	R157 jBond	8.6100	8.70	136.07302	135.37	0.00
15/08/2006	R186 jBond	8.4100	8.49	121.84049	120.93	0.00
15/08/2006	R194 jBond	8.5500	8.63	106.68548	106.55	0.00
15/08/2006	R201 jBond	8.6200	8.70	102.12886	101.64	0.00
15/08/2006	R203 jBond	8.5950	8.69	101.05247	100.41	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2006	R204 jBond	8.5900	8.68	96.81368	96.14	0.00
15/08/2006	R207 jBond	8.5720	8.66	90.24125	89.56	0.00
16/08/2006	R153 jBond	8.4300	8.47	114.99035	121.25	0.00
16/08/2006	R157 jBond	8.5800	8.61	136.38987	136.07	0.00
16/08/2006	R186 jBond	8.3900	8.41	122.14630	121.84	0.00
16/08/2006	R194 jBond	8.5250	8.55	101.80526	106.69	0.00
16/08/2006	R201 jBond	8.5950	8.62	102.34693	102.13	0.00
16/08/2006	R203 jBond	8.5700	8.60	101.29545	101.05	0.00
16/08/2006	R204 jBond	8.5650	8.59	97.06293	96.81	0.00
16/08/2006	R207 jBond	8.5470	8.57	90.48595	90.24	0.00
17/08/2006	R153 jBond	8.3750	8.43	115.21821	114.99	0.00
17/08/2006	R157 jBond	8.5350	8.58	136.75685	136.39	0.00
17/08/2006	R186 jBond	8.3350	8.39	122.79168	122.15	0.00
17/08/2006	R194 jBond	8.4700	8.53	101.90655	101.81	0.00
17/08/2006	R201 jBond	8.5400	8.60	102.69562	102.35	0.00
17/08/2006	R203 jBond	8.5200	8.57	101.66698	101.30	0.00
17/08/2006	R204 jBond	8.5050	8.57	97.52498	97.06	0.00
17/08/2006	R207 jBond	8.4840	8.55	90.96977	90.49	0.00
18/08/2006	R153 jBond	8.4700	8.38	114.89538	115.22	0.00
18/08/2006	R157 jBond	8.6200	8.54	136.15468	136.76	0.00
18/08/2006	R186 jBond	8.4300	8.34	121.75485	122.79	0.00
18/08/2006	R194 jBond	8.5650	8.47	101.79474	101.91	0.00
18/08/2006	R201 jBond	8.6250	8.54	102.21724	102.70	0.00
18/08/2006	R203 jBond	8.6050	8.52	101.09876	101.67	0.00
18/08/2006	R204 jBond	8.5850	8.51	96.96144	97.52	0.00
18/08/2006	R207 jBond	8.5630	8.48	90.41001	90.97	0.00
21/08/2006	R153 jBond	8.5400	8.47	114.66548	114.90	0.00
21/08/2006	R157 jBond	8.6900	8.62	135.66768	136.15	0.00
21/08/2006	R186 jBond	8.5050	8.43	120.95238	121.75	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	R194 jBond	8.6350	8.57	101.71894	101.79	0.00
21/08/2006	R201 jBond	8.6900	8.63	101.85932	102.22	0.00
21/08/2006	R203 jBond	8.6750	8.61	100.63863	101.10	0.00
21/08/2006	R204 jBond	8.6500	8.59	96.51141	96.96	0.00
21/08/2006	R207 jBond	8.6270	8.56	89.96427	90.41	0.00
22/08/2006	R153 jBond	8.5700	8.54	114.58220	114.67	0.00
22/08/2006	R157 jBond	8.7100	8.69	135.55154	135.67	0.00
22/08/2006	R186 jBond	8.5200	8.51	120.81499	120.95	0.00
22/08/2006	R194 jBond	8.6700	8.64	101.69295	101.72	0.00
22/08/2006	R201 jBond	8.7100	8.69	101.76601	101.86	0.00
22/08/2006	R203 jBond	8.6850	8.68	100.59310	100.64	0.00
22/08/2006	R204 jBond	8.6700	8.65	96.38908	96.51	0.00
22/08/2006	R207 jBond	8.6510	8.63	89.81091	89.96	0.00
23/08/2006	R153 jBond	8.5600	8.57	114.69698	114.58	0.00
23/08/2006	R157 jBond	8.7000	8.71	135.71946	135.55	0.00
23/08/2006	R186 jBond	8.5100	8.52	121.00752	120.81	0.00
23/08/2006	R194 jBond	8.6600	8.67	101.77736	101.69	0.00
23/08/2006	R201 jBond	8.7000	8.71	101.89558	101.77	0.00
23/08/2006	R203 jBond	8.6750	8.69	100.73157	100.59	0.00
23/08/2006	R204 jBond	8.6600	8.67	96.52843	96.39	0.00
23/08/2006	R207 jBond	8.6410	8.65	89.94537	89.81	0.00
24/08/2006	R153 jBond	8.6100	8.56	114.54153	114.70	0.00
24/08/2006	R157 jBond	8.7400	8.70	135.45658	135.72	0.00
24/08/2006	R186 jBond	8.5500	8.51	120.59652	121.01	0.00
24/08/2006	R194 jBond	8.7100	8.66	101.73080	101.78	0.00
24/08/2006	R201 jBond	8.7400	8.70	101.68587	101.90	0.00
24/08/2006	R203 jBond	8.7100	8.68	100.51457	100.73	0.00
24/08/2006	R204 jBond	8.7000	8.66	96.26219	96.53	0.00
24/08/2006	R207 jBond	8.6840	8.64	89.65523	89.95	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2006	R153 jBond	8.6300	8.61	114.49528	114.54	0.00
25/08/2006	R157 jBond	8.7600	8.74	135.34131	135.46	0.00
25/08/2006	R186 jBond	8.5650	8.55	120.46031	120.60	0.00
25/08/2006	R194 jBond	8.7300	8.71	101.72642	101.73	0.00
25/08/2006	R201 jBond	8.7600	8.74	101.59322	101.69	0.00
25/08/2006	R203 jBond	8.7300	8.71	100.40095	100.51	0.00
25/08/2006	R204 jBond	8.7150	8.70	96.17669	96.26	0.00
25/08/2006	R207 jBond	8.6960	8.68	89.58947	89.66	0.00
28/08/2006	R153 jBond	8.6000	8.63	114.63026	114.50	0.00
28/08/2006	R157 jBond	8.7250	8.76	135.62976	135.34	0.00
28/08/2006	R186 jBond	8.5300	8.57	120.87066	120.46	0.00
28/08/2006	R194 jBond	8.7000	8.73	101.79189	101.73	0.00
28/08/2006	R201 jBond	8.7250	8.76	101.82082	101.59	0.00
28/08/2006	R203 jBond	8.6950	8.73	100.66399	100.40	0.00
28/08/2006	R204 jBond	8.6800	8.72	96.45111	96.18	0.00
28/08/2006	R207 jBond	8.6610	8.70	89.86269	89.59	0.00
29/08/2006	R153 jBond	8.5300	8.60	114.91090	114.63	0.00
29/08/2006	R157 jBond	8.6550	8.73	136.17705	135.63	0.00
29/08/2006	R186 jBond	8.4650	8.53	121.61409	120.87	0.00
29/08/2006	R194 jBond	8.6400	8.70	101.89947	101.79	0.00
29/08/2006	R201 jBond	8.6550	8.73	102.25372	101.82	0.00
29/08/2006	R203 jBond	8.6250	8.70	101.16906	100.66	0.00
29/08/2006	R204 jBond	8.6100	8.68	96.98021	96.45	0.00
29/08/2006	R207 jBond	8.5910	8.66	90.39131	89.86	0.00
30/08/2006	R153 jBond	8.5100	8.53	115.06303	114.91	0.00
30/08/2006	R157 jBond	8.6300	8.66	136.45590	136.18	0.00
30/08/2006	R186 jBond	8.4400	8.47	121.97382	121.61	0.00
30/08/2006	R194 jBond	8.6200	8.64	101.99868	101.90	0.00
30/08/2006	R201 jBond	8.6300	8.66	102.47130	102.25	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2006	R203 jBond	8.6000	8.63	101.41148	101.17	0.00
30/08/2006	R204 jBond	8.5850	8.61	97.22904	96.98	0.00
30/08/2006	R207 jBond	8.5660	8.59	90.63562	90.39	0.00
31/08/2006	R153 jBond	8.6950	8.51	114.42095	115.06	0.00
31/08/2006	R157 jBond	8.7750	8.63	128.68660	136.46	0.00
31/08/2006	R186 jBond	8.5700	8.44	120.57154	121.97	0.00
31/08/2006	R194 jBond	8.8400	8.62	101.71827	102.00	0.00
31/08/2006	R201 jBond	8.7750	8.63	101.64903	102.47	0.00
31/08/2006	R203 jBond	8.7400	8.60	96.35720	101.41	0.00
31/08/2006	R204 jBond	8.7200	8.59	96.27537	97.23	0.00
31/08/2006	R207 jBond	8.6980	8.57	89.69950	90.64	0.00