



# j-Bonds Monthly Statistics Report

For June 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2007	R153 jBond	8.5250	8.41	115.84737	116.17	0.00
01/06/2007	R157 jBond	8.0550	7.99	135.44153	135.88	0.00
01/06/2007	R186 jBond	7.7800	7.70	131.90344	132.84	0.00
01/06/2007	R196 jBond	8.9850	8.82	104.23227	104.47	0.00
01/06/2007	R201 jBond	8.1200	8.06	107.50943	107.86	0.00
01/06/2007	R203 jBond	7.9800	7.92	103.70996	104.11	0.00
01/06/2007	R204 jBond	7.9750	7.92	103.85073	104.28	0.00
01/06/2007	R206 jBond	8.1150	8.05	99.83112	100.16	0.00
01/06/2007	R207 jBond	7.9250	7.86	97.51168	97.99	0.00
01/06/2007	R209 jBond	7.4900	7.41	86.56466	87.38	0.00
04/06/2007	R153 jBond	8.5900	8.53	115.67948	115.85	0.00
04/06/2007	R157 jBond	8.0700	8.06	135.36286	135.44	0.00
04/06/2007	R186 jBond	7.7900	7.78	131.81156	131.90	0.00
04/06/2007	R196 jBond	9.0450	8.99	104.16181	104.23	0.00
04/06/2007	R201 jBond	8.1400	8.12	107.41942	107.51	0.00
04/06/2007	R203 jBond	7.9800	7.98	103.73201	103.71	0.00
04/06/2007	R204 jBond	7.9800	7.98	103.83574	103.85	0.00
04/06/2007	R206 jBond	8.1350	8.12	99.75431	99.83	0.00
04/06/2007	R207 jBond	7.9400	7.93	97.41872	97.51	0.00
04/06/2007	R209 jBond	7.5000	7.49	86.47859	86.56	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2007	R153 jBond	8.5700	8.59	115.76557	115.68	0.00
05/06/2007	R157 jBond	8.0500	8.07	135.53560	135.36	0.00
05/06/2007	R186 jBond	7.7700	7.79	132.07848	131.81	0.00
05/06/2007	R196 jBond	9.0250	9.05	104.21858	104.16	0.00
05/06/2007	R201 jBond	8.1200	8.14	107.55646	107.42	0.00
05/06/2007	R203 jBond	7.9500	7.98	103.96458	103.73	0.00
05/06/2007	R204 jBond	7.9450	7.98	104.11955	103.84	0.00
05/06/2007	R206 jBond	8.1150	8.14	99.87499	99.75	0.00
05/06/2007	R207 jBond	7.9100	7.94	97.66761	97.42	0.00
05/06/2007	R209 jBond	7.4800	7.50	86.70311	86.48	0.00
06/06/2007	R153 jBond	8.5700	8.57	115.84479	115.77	0.00
06/06/2007	R157 jBond	8.0500	8.05	135.62282	135.54	0.00
06/06/2007	R186 jBond	7.7700	7.77	126.92247	132.08	0.00
06/06/2007	R196 jBond	8.9900	9.03	104.34892	104.22	0.00
06/06/2007	R201 jBond	8.1150	8.12	103.28996	107.56	0.00
06/06/2007	R203 jBond	7.9500	7.95	104.03068	103.96	0.00
06/06/2007	R204 jBond	7.9450	7.95	100.19498	104.12	0.00
06/06/2007	R206 jBond	8.1100	8.12	99.96554	99.87	0.00
06/06/2007	R207 jBond	7.9050	7.91	97.76847	97.67	0.00
06/06/2007	R209 jBond	7.4800	7.48	86.75532	86.70	0.00
07/06/2007	R153 jBond	8.6200	8.57	115.72261	115.84	0.00
07/06/2007	R157 jBond	8.0900	8.05	135.36516	135.62	0.00
07/06/2007	R186 jBond	7.8150	7.77	126.41193	126.92	0.00
07/06/2007	R196 jBond	9.0250	8.99	104.31863	104.35	0.00
07/06/2007	R201 jBond	8.1600	8.12	103.05766	103.29	0.00
07/06/2007	R203 jBond	7.9900	7.95	103.77236	104.03	0.00
07/06/2007	R204 jBond	7.9850	7.95	99.91789	100.19	0.00
07/06/2007	R206 jBond	8.1500	8.11	99.79038	99.97	0.00
07/06/2007	R207 jBond	7.9450	7.91	97.48566	97.77	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2007	R209 jBond	7.5200	7.48	86.35932	86.76	0.00
08/06/2007	R153 jBond	8.7250	8.62	115.43816	115.72	0.00
08/06/2007	R157 jBond	8.1250	8.09	135.14418	135.37	0.00
08/06/2007	R186 jBond	7.8350	7.82	126.20094	126.41	0.00
08/06/2007	R196 jBond	9.1300	9.03	104.17844	104.32	0.00
08/06/2007	R201 jBond	8.1950	8.16	102.88266	103.06	0.00
08/06/2007	R203 jBond	8.0200	7.99	103.58489	103.77	0.00
08/06/2007	R204 jBond	8.0150	7.99	99.71628	99.92	0.00
08/06/2007	R206 jBond	8.1900	8.15	99.61583	99.79	0.00
08/06/2007	R207 jBond	7.9750	7.95	97.27970	97.49	0.00
08/06/2007	R209 jBond	7.5350	7.52	86.22255	86.36	0.00
11/06/2007	R153 jBond	8.8250	8.73	115.17001	115.44	0.00
11/06/2007	R157 jBond	8.2150	8.13	134.53323	135.14	0.00
11/06/2007	R186 jBond	7.9300	7.84	125.10820	126.20	0.00
11/06/2007	R196 jBond	9.1500	9.13	104.17234	104.18	0.00
11/06/2007	R201 jBond	8.2850	8.20	102.39947	102.88	0.00
11/06/2007	R203 jBond	8.1100	8.02	102.98180	103.58	0.00
11/06/2007	R204 jBond	8.1050	8.02	99.07257	99.72	0.00
11/06/2007	R206 jBond	8.2800	8.19	99.19761	99.62	0.00
11/06/2007	R207 jBond	8.0650	7.98	96.62436	97.28	0.00
11/06/2007	R209 jBond	7.6300	7.54	85.27389	86.22	0.00
12/06/2007	R153 jBond	8.7600	8.83	115.38849	115.17	0.00
12/06/2007	R157 jBond	8.1550	8.22	134.98889	134.53	0.00
12/06/2007	R186 jBond	7.8650	7.93	125.89915	125.11	0.00
12/06/2007	R196 jBond	9.1150	9.15	104.25252	104.17	0.00
12/06/2007	R201 jBond	8.2250	8.29	102.75913	102.40	0.00
12/06/2007	R203 jBond	8.0400	8.11	103.48981	102.98	0.00
12/06/2007	R204 jBond	8.0350	8.11	99.61102	99.07	0.00
12/06/2007	R206 jBond	8.2200	8.28	99.51302	99.20	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2007	R207 jBond	8.0000	8.07	97.13324	96.62	0.00
12/06/2007	R209 jBond	7.5650	7.63	85.95040	85.27	0.00
13/06/2007	R153 jBond	8.7700	8.76	115.43976	115.39	0.00
13/06/2007	R157 jBond	8.1500	8.16	135.11245	134.99	0.00
13/06/2007	R186 jBond	7.8650	7.87	125.97922	125.90	0.00
13/06/2007	R196 jBond	9.1250	9.12	104.31269	104.25	0.00
13/06/2007	R201 jBond	8.2200	8.23	102.85553	102.76	0.00
13/06/2007	R203 jBond	8.0450	8.04	103.52155	103.49	0.00
13/06/2007	R204 jBond	8.0300	8.04	99.71276	99.61	0.00
13/06/2007	R206 jBond	8.2150	8.22	99.60393	99.51	0.00
13/06/2007	R207 jBond	8.0000	8.00	97.19639	97.13	0.00
13/06/2007	R209 jBond	7.5650	7.57	86.00273	85.95	0.00
14/06/2007	R153 jBond	8.7450	8.77	115.54017	115.44	0.00
14/06/2007	R157 jBond	8.1400	8.15	135.21294	135.11	0.00
14/06/2007	R186 jBond	7.8600	7.87	126.06499	125.98	0.00
14/06/2007	R196 jBond	9.1050	9.13	104.36915	104.31	0.00
14/06/2007	R201 jBond	8.2100	8.22	102.93452	102.86	0.00
14/06/2007	R203 jBond	8.0400	8.05	103.57852	103.52	0.00
14/06/2007	R204 jBond	8.0150	8.03	99.84553	99.71	0.00
14/06/2007	R206 jBond	8.2100	8.22	99.65054	99.60	0.00
14/06/2007	R207 jBond	7.9900	8.00	97.29277	97.20	0.00
14/06/2007	R209 jBond	7.5500	7.57	86.17344	86.00	0.00
15/06/2007	R153 jBond	8.7550	8.75	115.53767	115.54	0.00
15/06/2007	R157 jBond	8.1550	8.14	135.13557	135.21	0.00
15/06/2007	R186 jBond	7.8750	7.86	125.91464	126.06	0.00
15/06/2007	R196 jBond	9.1150	9.11	104.37884	104.37	0.00
15/06/2007	R201 jBond	8.2200	8.21	102.90107	102.93	0.00
15/06/2007	R203 jBond	8.0550	8.04	103.49645	103.58	0.00
15/06/2007	R204 jBond	8.0300	8.02	99.75590	99.85	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2007	R206 jBond	8.2200	8.21	99.62380	99.65	0.00
15/06/2007	R207 jBond	8.0050	7.99	97.20091	97.29	0.00
15/06/2007	R209 jBond	7.5650	7.55	86.03763	86.17	0.00
18/06/2007	R153 jBond	8.7400	8.76	115.60861	115.54	0.00
18/06/2007	R157 jBond	8.1450	8.16	135.23602	135.14	0.00
18/06/2007	R186 jBond	7.8550	7.88	126.17749	125.91	0.00
18/06/2007	R196 jBond	9.1000	9.12	104.42744	104.38	0.00
18/06/2007	R201 jBond	8.2100	8.22	102.98004	102.90	0.00
18/06/2007	R203 jBond	8.0400	8.06	103.62290	103.50	0.00
18/06/2007	R204 jBond	8.0150	8.03	99.88866	99.76	0.00
18/06/2007	R206 jBond	8.2100	8.22	99.69486	99.62	0.00
18/06/2007	R207 jBond	7.9900	8.01	97.33488	97.20	0.00
18/06/2007	R209 jBond	7.5450	7.57	86.25954	86.04	0.00
19/06/2007	R153 jBond	8.7600	8.74	115.57682	115.61	0.00
19/06/2007	R157 jBond	8.1600	8.15	135.15876	135.24	0.00
19/06/2007	R186 jBond	7.8700	7.86	126.02691	126.18	0.00
19/06/2007	R196 jBond	9.1400	9.10	104.39065	104.43	0.00
19/06/2007	R201 jBond	8.2200	8.21	102.94649	102.98	0.00
19/06/2007	R203 jBond	8.0550	8.04	103.54088	103.62	0.00
19/06/2007	R204 jBond	8.0300	8.02	99.79895	99.89	0.00
19/06/2007	R206 jBond	8.2200	8.21	99.66816	99.69	0.00
19/06/2007	R207 jBond	8.0050	7.99	97.24307	97.33	0.00
19/06/2007	R209 jBond	7.5600	7.55	86.12358	86.26	0.00
20/06/2007	R153 jBond	8.8400	8.76	115.42392	115.58	0.00
20/06/2007	R157 jBond	8.2200	8.16	134.82204	135.16	0.00
20/06/2007	R186 jBond	7.9250	7.87	125.46048	126.03	0.00
20/06/2007	R196 jBond	9.2050	9.14	104.36649	104.39	0.00
20/06/2007	R201 jBond	8.2850	8.22	102.65049	102.95	0.00
20/06/2007	R203 jBond	8.1200	8.06	103.15779	103.54	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2007	R204 jBond	8.0950	8.03	99.38376	99.80	0.00
20/06/2007	R206 jBond	8.2850	8.22	99.41816	99.67	0.00
20/06/2007	R207 jBond	8.0700	8.01	96.81946	97.24	0.00
20/06/2007	R209 jBond	7.6150	7.56	85.61733	86.12	0.00
21/06/2007	R153 jBond	8.9600	8.84	115.10193	115.42	0.00
21/06/2007	R157 jBond	8.2900	8.22	134.35831	134.82	0.00
21/06/2007	R186 jBond	7.9950	7.93	124.67199	125.46	0.00
21/06/2007	R196 jBond	9.3250	9.21	104.20757	104.37	0.00
21/06/2007	R201 jBond	8.3550	8.29	102.28318	102.65	0.00
21/06/2007	R203 jBond	8.1900	8.12	102.69874	103.16	0.00
21/06/2007	R204 jBond	8.1600	8.10	98.92884	99.38	0.00
21/06/2007	R206 jBond	8.3550	8.29	99.10111	99.42	0.00
21/06/2007	R207 jBond	8.1400	8.07	96.32012	96.82	0.00
21/06/2007	R209 jBond	7.6850	7.62	84.93243	85.62	0.00
22/06/2007	R153 jBond	8.9550	8.96	115.14386	115.10	0.00
22/06/2007	R157 jBond	8.3000	8.29	134.31774	134.36	0.00
22/06/2007	R186 jBond	8.0000	8.00	124.64078	124.67	0.00
22/06/2007	R196 jBond	9.3150	9.33	104.24870	104.21	0.00
22/06/2007	R201 jBond	8.3650	8.36	102.25051	102.28	0.00
22/06/2007	R203 jBond	8.2000	8.19	102.65263	102.70	0.00
22/06/2007	R204 jBond	8.1700	8.16	98.87745	98.93	0.00
22/06/2007	R206 jBond	8.3650	8.36	99.07518	99.10	0.00
22/06/2007	R207 jBond	8.1450	8.14	96.30432	96.32	0.00
22/06/2007	R209 jBond	7.6900	7.69	84.90013	84.93	0.00
25/06/2007	R153 jBond	8.9600	8.96	115.15677	115.14	0.00
25/06/2007	R157 jBond	8.3100	8.30	134.27725	134.32	0.00
25/06/2007	R186 jBond	8.0100	8.00	124.55180	124.64	0.00
25/06/2007	R196 jBond	9.3200	9.32	104.26685	104.25	0.00
25/06/2007	R201 jBond	8.3750	8.37	102.21790	102.25	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2007	R203 jBond	8.2100	8.20	102.60662	102.65	0.00
25/06/2007	R204 jBond	8.1950	8.17	98.71686	98.88	0.00
25/06/2007	R206 jBond	8.3750	8.37	99.04931	99.08	0.00
25/06/2007	R207 jBond	8.1550	8.15	96.25158	96.30	0.00
25/06/2007	R209 jBond	7.7000	7.69	84.81816	84.90	0.00
26/06/2007	R153 jBond	8.9900	8.96	115.09735	115.16	0.00
26/06/2007	R157 jBond	8.3700	8.31	133.88711	134.28	0.00
26/06/2007	R186 jBond	8.0800	8.01	123.77329	124.55	0.00
26/06/2007	R196 jBond	9.3500	9.32	104.24682	104.27	0.00
26/06/2007	R201 jBond	8.4350	8.38	101.90868	102.22	0.00
26/06/2007	R203 jBond	8.2800	8.21	102.15181	102.61	0.00
26/06/2007	R204 jBond	8.2700	8.20	98.19464	98.72	0.00
26/06/2007	R206 jBond	8.4400	8.38	98.75866	99.05	0.00
26/06/2007	R207 jBond	8.2200	8.16	95.79394	96.25	0.00
26/06/2007	R209 jBond	7.7750	7.70	84.09583	84.82	0.00
27/06/2007	R153 jBond	9.0500	8.99	115.00685	115.10	0.00
27/06/2007	R157 jBond	8.4550	8.37	133.38542	133.89	0.00
27/06/2007	R186 jBond	8.1800	8.08	122.71724	123.77	0.00
27/06/2007	R196 jBond	9.4100	9.35	104.23334	104.25	0.00
27/06/2007	R201 jBond	8.5250	8.44	101.48248	101.91	0.00
27/06/2007	R203 jBond	8.3650	8.28	101.64418	102.15	0.00
27/06/2007	R204 jBond	8.3550	8.27	97.64858	98.19	0.00
27/06/2007	R206 jBond	8.5250	8.44	98.41920	98.76	0.00
27/06/2007	R207 jBond	8.3050	8.22	95.23689	95.79	0.00
27/06/2007	R209 jBond	7.8700	7.78	83.22661	84.10	0.00
28/06/2007	R153 jBond	9.1100	9.05	114.86195	115.01	0.00
28/06/2007	R157 jBond	8.5100	8.46	133.03489	133.39	0.00
28/06/2007	R186 jBond	8.2450	8.18	122.01400	122.72	0.00
28/06/2007	R196 jBond	9.4750	9.41	104.16090	104.23	0.00

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28/06/2007	R201 jBond	8.5800	8.53	101.20456	101.48	0.00
28/06/2007	R203 jBond	8.4200	8.37	101.29701	101.64	0.00
28/06/2007	R204 jBond	8.4100	8.36	97.27763	97.65	0.00
28/06/2007	R206 jBond	8.5800	8.53	98.17970	98.42	0.00
28/06/2007	R207 jBond	8.3650	8.31	94.82335	95.24	0.00
28/06/2007	R209 jBond	7.9500	7.87	82.48090	83.23	0.00
29/06/2007	R153 jBond	9.0850	9.11	114.96157	114.86	0.00
29/06/2007	R157 jBond	8.4900	8.51	133.20319	133.03	0.00
29/06/2007	R186 jBond	8.2450	8.25	122.04093	122.01	0.00
29/06/2007	R196 jBond	9.4500	9.48	104.22490	104.16	0.00
29/06/2007	R201 jBond	8.5600	8.58	101.33711	101.20	0.00
29/06/2007	R203 jBond	8.4000	8.42	101.45395	101.30	0.00
29/06/2007	R204 jBond	8.3900	8.41	97.44209	97.28	0.00
29/06/2007	R206 jBond	8.5650	8.58	98.27389	98.18	0.00
29/06/2007	R207 jBond	8.3400	8.37	95.02568	94.82	0.00
29/06/2007	R209 jBond	7.9500	7.95	82.49847	82.48	0.00