



j-Bonds Monthly Statistics Report

For June 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2005	R152 jBond	6.7550	6.80	106.86476	106.77	0.00
01/06/2005	R153 jBond	7.9600	7.99	124.66488	124.47	0.00
01/06/2005	R157 jBond	8.4150	8.46	137.53032	137.10	0.00
01/06/2005	R186 jBond	7.9800	7.98	130.53570	130.45	0.00
01/06/2005	R194 jBond	7.5300	7.55	108.64150	108.53	0.00
01/06/2005	R201 jBond	8.4700	8.51	105.81523	105.51	0.00
01/06/2005	R203 jBond	8.4700	8.50	100.18043	99.89	0.00
01/06/2005	R204 jBond	8.4600	8.50	99.99719	99.66	0.00
02/06/2005	R152 jBond	6.7620	6.76	106.87895	106.86	0.00
02/06/2005	R153 jBond	7.8300	7.96	125.31272	124.66	0.00
02/06/2005	R157 jBond	8.2800	8.42	138.69336	137.53	0.00
02/06/2005	R186 jBond	7.8650	7.98	131.98139	130.54	0.00
02/06/2005	R194 jBond	7.4050	7.53	108.97909	108.64	0.00
02/06/2005	R201 jBond	8.3300	8.47	106.75924	105.82	0.00
02/06/2005	R203 jBond	8.3300	8.47	101.25467	100.18	0.00
02/06/2005	R204 jBond	8.3200	8.46	101.11600	100.00	0.00
03/06/2005	R152 jBond	6.6800	6.76	106.95771	106.88	0.00
03/06/2005	R153 jBond	7.5900	7.83	126.49622	125.31	0.00
03/06/2005	R157 jBond	8.0400	8.28	140.76897	138.69	0.00
03/06/2005	R186 jBond	7.6350	7.87	134.91958	131.98	0.00

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03/06/2005	R194 jBond	7.2000	7.41	109.52056	108.98	0.00
03/06/2005	R201 jBond	8.0900	8.33	108.38526	106.76	0.00
03/06/2005	R203 jBond	8.0900	8.33	103.11553	101.25	0.00
03/06/2005	R204 jBond	8.0800	8.32	103.05778	101.12	0.00
06/06/2005	R152 jBond	6.7140	6.68	106.95225	106.96	0.00
06/06/2005	R153 jBond	7.6750	7.59	126.11053	126.50	0.00
06/06/2005	R157 jBond	8.1350	8.04	139.98477	140.77	0.00
06/06/2005	R186 jBond	7.7350	7.64	133.66964	134.92	0.00
06/06/2005	R194 jBond	7.2900	7.20	109.31316	109.52	0.00
06/06/2005	R201 jBond	8.1850	8.09	107.77096	108.39	0.00
06/06/2005	R203 jBond	8.1850	8.09	102.40469	103.12	0.00
06/06/2005	R204 jBond	8.1800	8.08	102.27439	103.06	0.00
07/06/2005	R152 jBond	6.6870	6.71	106.99087	106.95	0.00
07/06/2005	R153 jBond	7.5600	7.68	126.69296	126.11	0.00
07/06/2005	R157 jBond	7.9600	8.14	141.52006	139.98	0.00
07/06/2005	R186 jBond	7.5350	7.74	136.27238	133.67	0.00
07/06/2005	R194 jBond	7.2100	7.29	109.53727	109.31	0.00
07/06/2005	R201 jBond	8.0150	8.19	108.93963	107.77	0.00
07/06/2005	R203 jBond	8.0100	8.19	103.78285	102.40	0.00
07/06/2005	R204 jBond	8.0000	8.18	103.75377	102.27	0.00
08/06/2005	R152 jBond	6.7280	6.69	107.01908	106.99	0.00
08/06/2005	R153 jBond	7.5650	7.56	126.74539	126.69	0.00
08/06/2005	R157 jBond	7.9650	7.96	141.56686	141.52	0.00
08/06/2005	R186 jBond	7.5500	7.54	130.91821	136.27	0.00
08/06/2005	R194 jBond	7.2800	7.21	109.42353	109.54	0.00
08/06/2005	R201 jBond	8.0200	8.02	104.60888	108.94	0.00
08/06/2005	R203 jBond	8.0150	8.01	103.81026	103.78	0.00
08/06/2005	R204 jBond	8.0050	8.00	99.78690	103.75	0.00
09/06/2005	R152 jBond	6.7780	6.73	107.00291	107.02	0.00

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09/06/2005	R153 jBond	7.6400	7.57	126.40838	126.75	0.00
09/06/2005	R157 jBond	8.0500	7.97	140.86405	141.57	0.00
09/06/2005	R186 jBond	7.6350	7.55	129.84389	130.92	0.00
09/06/2005	R194 jBond	7.3450	7.28	109.28091	109.42	0.00
09/06/2005	R201 jBond	8.1000	8.02	104.09139	104.61	0.00
09/06/2005	R203 jBond	8.1000	8.02	103.17149	103.81	0.00
09/06/2005	R204 jBond	8.0900	8.01	99.11759	99.79	0.00
10/06/2005	R152 jBond	6.7560	6.78	107.03782	107.00	0.00
10/06/2005	R153 jBond	7.5900	7.64	126.67560	126.41	0.00
10/06/2005	R157 jBond	7.9850	8.05	141.45408	140.86	0.00
10/06/2005	R186 jBond	7.5700	7.64	130.71122	129.84	0.00
10/06/2005	R194 jBond	7.3100	7.35	109.39046	109.28	0.00
10/06/2005	R201 jBond	8.0350	8.10	104.55255	104.09	0.00
10/06/2005	R203 jBond	8.0350	8.10	103.69858	103.17	0.00
10/06/2005	R204 jBond	8.0250	8.09	99.66682	99.12	0.00
13/06/2005	R152 jBond	6.7820	6.76	107.05827	107.04	0.00
13/06/2005	R153 jBond	7.6900	7.59	126.24506	126.68	0.00
13/06/2005	R157 jBond	8.1050	7.99	140.48365	141.45	0.00
13/06/2005	R186 jBond	7.6950	7.57	129.15560	130.71	0.00
13/06/2005	R194 jBond	7.3850	7.31	109.24478	109.39	0.00
13/06/2005	R201 jBond	8.1600	8.04	103.75708	104.55	0.00
13/06/2005	R203 jBond	8.1600	8.04	102.77544	103.70	0.00
13/06/2005	R204 jBond	8.1500	8.03	98.69884	99.67	0.00
14/06/2005	R152 jBond	6.7890	6.78	107.11165	107.06	0.00
14/06/2005	R153 jBond	7.7100	7.69	126.22680	126.25	0.00
14/06/2005	R157 jBond	8.1200	8.11	140.44666	140.48	0.00
14/06/2005	R186 jBond	7.7200	7.70	128.91792	129.16	0.00
14/06/2005	R194 jBond	7.4000	7.39	109.27187	109.24	0.00
14/06/2005	R201 jBond	8.1650	8.16	103.79208	103.76	0.00

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14/06/2005	R203 jBond	8.1750	8.16	102.72725	102.78	0.00
14/06/2005	R204 jBond	8.1600	8.15	98.68359	98.70	0.00
15/06/2005	R152 jBond	6.7950	6.79	107.12695	107.11	0.00
15/06/2005	R153 jBond	7.6900	7.71	126.34865	126.23	0.00
15/06/2005	R157 jBond	8.1000	8.12	140.64772	140.45	0.00
15/06/2005	R186 jBond	7.7200	7.72	128.94475	128.92	0.00
15/06/2005	R194 jBond	7.3800	7.40	109.34343	109.27	0.00
15/06/2005	R201 jBond	8.1450	8.17	103.94866	103.79	0.00
15/06/2005	R203 jBond	8.1500	8.18	102.94173	102.73	0.00
15/06/2005	R204 jBond	8.1400	8.16	98.86585	98.68	0.00
17/06/2005	R152 jBond	6.7630	6.80	107.16838	107.13	0.00
17/06/2005	R153 jBond	7.5850	7.69	126.87932	126.35	0.00
17/06/2005	R157 jBond	7.9900	8.10	141.62180	140.65	0.00
17/06/2005	R186 jBond	7.6050	7.72	130.44451	128.94	0.00
17/06/2005	R194 jBond	7.2850	7.38	109.60254	109.34	0.00
17/06/2005	R201 jBond	8.0400	8.15	104.67718	103.95	0.00
17/06/2005	R203 jBond	8.0450	8.15	103.77628	102.94	0.00
17/06/2005	R204 jBond	8.0350	8.14	99.73626	98.87	0.00
20/06/2005	R152 jBond	6.8000	6.76	107.16244	107.17	0.00
20/06/2005	R153 jBond	7.6600	7.59	126.54435	126.88	0.00
20/06/2005	R157 jBond	8.0850	7.99	140.83657	141.62	0.00
20/06/2005	R186 jBond	7.7000	7.61	129.25245	130.44	0.00
20/06/2005	R194 jBond	7.3600	7.29	109.43641	109.60	0.00
20/06/2005	R201 jBond	8.1350	8.04	104.06097	104.68	0.00
20/06/2005	R203 jBond	8.1350	8.05	103.10190	103.78	0.00
20/06/2005	R204 jBond	8.1250	8.04	99.02961	99.74	0.00
21/06/2005	R152 jBond	6.7910	6.80	107.18805	107.16	0.00
21/06/2005	R153 jBond	7.6650	7.66	126.54622	126.54	0.00
21/06/2005	R157 jBond	8.1050	8.09	140.69613	140.84	0.00

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21/06/2005	R186 jBond	7.7350	7.70	128.83461	129.25	0.00
21/06/2005	R194 jBond	7.3500	7.36	109.48285	109.44	0.00
21/06/2005	R201 jBond	8.1500	8.14	103.98326	104.06	0.00
21/06/2005	R203 jBond	8.1550	8.14	102.97034	103.10	0.00
21/06/2005	R204 jBond	8.1400	8.13	98.93053	99.03	0.00
Grand Total:						0.00