



j-Bonds Monthly Statistics Report

For May 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2007	R153 jBond	8.0500	8.04	116.52843	116.48	0.00
02/05/2007	R157 jBond	7.6800	7.67	137.32793	137.32	0.00
02/05/2007	R186 jBond	7.3700	7.37	136.14077	136.12	0.00
02/05/2007	R196 jBond	8.4350	8.43	104.40775	104.35	0.00
02/05/2007	R201 jBond	7.7300	7.72	109.07179	109.06	0.00
02/05/2007	R203 jBond	7.6150	7.61	105.66553	105.67	0.00
02/05/2007	R204 jBond	7.6000	7.59	106.04864	106.06	0.00
02/05/2007	R206 jBond	7.7300	7.72	101.11953	101.11	0.00
02/05/2007	R207 jBond	7.5350	7.53	99.92438	99.94	0.00
02/05/2007	R209 jBond	7.0750	7.08	90.52588	90.47	0.00
03/05/2007	R153 jBond	7.9850	8.05	116.75586	116.53	0.00
03/05/2007	R157 jBond	7.6150	7.68	137.84129	137.33	0.00
03/05/2007	R186 jBond	7.3000	7.37	137.06264	136.14	0.00
03/05/2007	R196 jBond	8.3750	8.44	104.53204	104.41	0.00
03/05/2007	R201 jBond	7.6700	7.73	109.44848	109.07	0.00
03/05/2007	R203 jBond	7.5550	7.62	106.12516	105.67	0.00
03/05/2007	R204 jBond	7.5450	7.60	106.49965	106.05	0.00
03/05/2007	R206 jBond	7.6700	7.73	101.44797	101.12	0.00
03/05/2007	R207 jBond	7.4750	7.54	100.42375	99.92	0.00
03/05/2007	R209 jBond	6.9900	7.08	91.50743	90.53	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2007	R153 jBond	7.9450	7.99	116.90542	116.76	0.00
04/05/2007	R157 jBond	7.5750	7.62	138.16896	137.84	0.00
04/05/2007	R186 jBond	7.2650	7.30	137.54041	137.06	0.00
04/05/2007	R196 jBond	8.3550	8.38	104.58895	104.53	0.00
04/05/2007	R201 jBond	7.6300	7.67	109.70786	109.45	0.00
04/05/2007	R203 jBond	7.5150	7.56	106.43994	106.13	0.00
04/05/2007	R204 jBond	7.5050	7.55	106.83496	106.50	0.00
04/05/2007	R206 jBond	7.6300	7.67	101.67449	101.45	0.00
04/05/2007	R207 jBond	7.4350	7.48	100.76511	100.42	0.00
04/05/2007	R209 jBond	6.9650	6.99	91.81138	91.51	0.00
07/05/2007	R153 jBond	7.9300	7.95	116.97695	116.91	0.00
07/05/2007	R157 jBond	7.5700	7.58	138.23438	138.17	0.00
07/05/2007	R186 jBond	7.2600	7.27	137.63196	137.54	0.00
07/05/2007	R196 jBond	8.3400	8.36	104.63739	104.59	0.00
07/05/2007	R201 jBond	7.6200	7.63	109.78970	109.71	0.00
07/05/2007	R203 jBond	7.5050	7.52	106.53478	106.44	0.00
07/05/2007	R204 jBond	7.4950	7.51	106.93517	106.83	0.00
07/05/2007	R206 jBond	7.6200	7.63	101.74694	101.67	0.00
07/05/2007	R207 jBond	7.4250	7.44	100.86590	100.77	0.00
07/05/2007	R209 jBond	6.9700	6.97	91.77109	91.81	0.00
08/05/2007	R153 jBond	7.9550	7.93	116.92378	116.98	0.00
08/05/2007	R157 jBond	7.5950	7.57	138.07494	138.23	0.00
08/05/2007	R186 jBond	7.2950	7.26	137.20790	137.63	0.00
08/05/2007	R196 jBond	8.3650	8.34	104.61873	104.64	0.00
08/05/2007	R201 jBond	7.6500	7.62	109.63462	109.79	0.00
08/05/2007	R203 jBond	7.5300	7.51	106.37252	106.53	0.00
08/05/2007	R204 jBond	7.5200	7.50	106.76049	106.94	0.00
08/05/2007	R206 jBond	7.6450	7.62	101.63951	101.75	0.00
08/05/2007	R207 jBond	7.4500	7.43	100.68526	100.87	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2007	R209 jBond	7.0050	6.97	91.38762	91.77	0.00
09/05/2007	R153 jBond	7.9100	7.96	117.13809	116.92	0.00
09/05/2007	R157 jBond	7.5400	7.60	138.57117	138.07	0.00
09/05/2007	R186 jBond	7.2450	7.30	137.93380	137.21	0.00
09/05/2007	R196 jBond	8.3200	8.37	104.76374	104.62	0.00
09/05/2007	R201 jBond	7.5950	7.65	110.02816	109.63	0.00
09/05/2007	R203 jBond	7.4800	7.53	106.80405	106.37	0.00
09/05/2007	R204 jBond	7.4700	7.52	107.21838	106.76	0.00
09/05/2007	R206 jBond	7.5950	7.65	101.95960	101.64	0.00
09/05/2007	R207 jBond	7.4000	7.45	101.14861	100.69	0.00
09/05/2007	R209 jBond	6.9600	7.01	91.95480	91.39	0.00
10/05/2007	R153 jBond	7.9700	7.91	116.97642	117.14	0.00
10/05/2007	R157 jBond	7.6000	7.54	138.14947	138.57	0.00
10/05/2007	R186 jBond	7.2950	7.25	137.31598	137.93	0.00
10/05/2007	R196 jBond	8.3750	8.32	104.69530	104.76	0.00
10/05/2007	R201 jBond	7.6500	7.60	109.72511	110.03	0.00
10/05/2007	R203 jBond	7.5400	7.48	106.38475	106.80	0.00
10/05/2007	R204 jBond	7.5300	7.47	106.76879	107.22	0.00
10/05/2007	R206 jBond	7.6500	7.60	101.69817	101.96	0.00
10/05/2007	R207 jBond	7.4650	7.40	100.64642	101.15	0.00
10/05/2007	R209 jBond	7.0000	6.96	91.51347	91.95	0.00
11/05/2007	R153 jBond	7.9500	7.97	117.06330	116.98	0.00
11/05/2007	R157 jBond	7.5750	7.60	138.36450	138.15	0.00
11/05/2007	R186 jBond	7.2450	7.30	137.98774	137.32	0.00
11/05/2007	R196 jBond	8.3550	8.38	104.75191	104.70	0.00
11/05/2007	R201 jBond	7.6300	7.65	109.86596	109.73	0.00
11/05/2007	R203 jBond	7.5200	7.54	106.55272	106.38	0.00
11/05/2007	R204 jBond	7.5100	7.53	106.94720	106.77	0.00
11/05/2007	R206 jBond	7.6300	7.65	101.82182	101.70	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2007	R207 jBond	7.4400	7.47	100.86729	100.65	0.00
11/05/2007	R209 jBond	6.9650	7.00	91.93168	91.51	0.00
14/05/2007	R153 jBond	7.9300	7.95	117.15012	117.06	0.00
14/05/2007	R157 jBond	7.5600	7.58	138.50482	138.36	0.00
14/05/2007	R186 jBond	7.2300	7.25	138.20903	137.99	0.00
14/05/2007	R196 jBond	8.3300	8.36	104.81677	104.75	0.00
14/05/2007	R201 jBond	7.6150	7.63	109.97731	109.87	0.00
14/05/2007	R203 jBond	7.5050	7.52	106.68419	106.55	0.00
14/05/2007	R204 jBond	7.4950	7.51	107.08660	106.95	0.00
14/05/2007	R206 jBond	7.6150	7.63	101.91986	101.82	0.00
14/05/2007	R207 jBond	7.4300	7.44	100.96800	100.87	0.00
14/05/2007	R209 jBond	6.9450	6.97	92.17927	91.93	0.00
15/05/2007	R153 jBond	7.9600	7.93	117.08193	117.15	0.00
15/05/2007	R157 jBond	7.5900	7.56	138.30823	138.50	0.00
15/05/2007	R186 jBond	7.2600	7.23	137.84783	138.21	0.00
15/05/2007	R196 jBond	8.3600	8.33	104.79022	104.82	0.00
15/05/2007	R201 jBond	7.6400	7.62	109.85208	109.98	0.00
15/05/2007	R203 jBond	7.5300	7.51	106.52219	106.68	0.00
15/05/2007	R204 jBond	7.5200	7.50	106.91216	107.09	0.00
15/05/2007	R206 jBond	7.6400	7.62	101.81270	101.92	0.00
15/05/2007	R207 jBond	7.4550	7.43	100.78768	100.97	0.00
15/05/2007	R209 jBond	6.9750	6.95	91.85123	92.18	0.00
16/05/2007	R153 jBond	7.9750	7.96	117.11013	117.08	0.00
16/05/2007	R157 jBond	7.5950	7.59	138.35491	138.31	0.00
16/05/2007	R186 jBond	7.2750	7.26	137.73548	137.85	0.00
16/05/2007	R196 jBond	8.3750	8.36	104.83545	104.79	0.00
16/05/2007	R201 jBond	7.6450	7.64	109.89046	109.85	0.00
16/05/2007	R203 jBond	7.5400	7.53	106.51320	106.52	0.00
16/05/2007	R204 jBond	7.5250	7.52	106.93808	106.91	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2007	R206 jBond	7.6450	7.64	101.85038	101.81	0.00
16/05/2007	R207 jBond	7.4650	7.46	100.76876	100.79	0.00
16/05/2007	R209 jBond	6.9900	6.98	91.73102	91.85	0.00
17/05/2007	R153 jBond	8.0100	7.98	117.02708	117.11	0.00
17/05/2007	R157 jBond	7.6200	7.60	138.19650	138.35	0.00
17/05/2007	R186 jBond	7.3000	7.28	137.44114	137.74	0.00
17/05/2007	R196 jBond	8.4100	8.38	104.80113	104.84	0.00
17/05/2007	R201 jBond	7.6600	7.65	109.82469	109.89	0.00
17/05/2007	R203 jBond	7.5700	7.54	106.31549	106.51	0.00
17/05/2007	R204 jBond	7.5550	7.53	106.72540	106.94	0.00
17/05/2007	R206 jBond	7.6600	7.65	101.79479	101.85	0.00
17/05/2007	R207 jBond	7.4900	7.47	100.58936	100.77	0.00
17/05/2007	R209 jBond	7.0100	6.99	91.51993	91.73	0.00
18/05/2007	R153 jBond	8.0200	8.01	117.02127	117.03	0.00
18/05/2007	R157 jBond	7.6300	7.62	138.15012	138.20	0.00
18/05/2007	R186 jBond	7.3100	7.30	137.34000	137.44	0.00
18/05/2007	R196 jBond	8.4200	8.41	104.80814	104.80	0.00
18/05/2007	R201 jBond	7.6700	7.66	109.78848	109.82	0.00
18/05/2007	R203 jBond	7.5750	7.57	106.30050	106.32	0.00
18/05/2007	R204 jBond	7.5600	7.56	106.70814	106.73	0.00
18/05/2007	R206 jBond	7.6700	7.66	101.76486	101.79	0.00
18/05/2007	R207 jBond	7.4950	7.49	100.56992	100.59	0.00
18/05/2007	R209 jBond	7.0200	7.01	91.42335	91.52	0.00
21/05/2007	R153 jBond	8.0500	8.02	116.95405	117.02	0.00
21/05/2007	R157 jBond	7.6700	7.63	137.88103	138.15	0.00
21/05/2007	R186 jBond	7.3700	7.31	136.60173	137.34	0.00
21/05/2007	R196 jBond	8.4550	8.42	104.77417	104.81	0.00
21/05/2007	R201 jBond	7.7100	7.67	109.57611	109.79	0.00
21/05/2007	R203 jBond	7.6100	7.58	106.06728	106.30	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2007	R204 jBond	7.5950	7.56	106.45755	106.71	0.00
21/05/2007	R206 jBond	7.7100	7.67	101.58209	101.76	0.00
21/05/2007	R207 jBond	7.5350	7.50	100.27207	100.57	0.00
21/05/2007	R209 jBond	7.0800	7.02	90.76251	91.42	0.00
22/05/2007	R153 jBond	8.0400	8.05	117.00984	116.95	0.00
22/05/2007	R157 jBond	7.6400	7.67	138.13200	137.88	0.00
22/05/2007	R186 jBond	7.3150	7.37	137.33016	136.60	0.00
22/05/2007	R196 jBond	8.4450	8.46	104.81413	104.77	0.00
22/05/2007	R201 jBond	7.6800	7.71	109.77507	109.58	0.00
22/05/2007	R203 jBond	7.5850	7.61	106.27062	106.07	0.00
22/05/2007	R204 jBond	7.5700	7.60	106.67376	106.46	0.00
22/05/2007	R206 jBond	7.6800	7.71	101.75617	101.58	0.00
22/05/2007	R207 jBond	7.5100	7.54	100.49130	100.27	0.00
22/05/2007	R209 jBond	7.0050	7.08	91.62862	90.76	0.00
23/05/2007	R153 jBond	8.0750	8.04	116.97787	117.01	0.00
23/05/2007	R157 jBond	7.6850	7.64	137.88277	138.13	0.00
23/05/2007	R186 jBond	7.3700	7.32	136.71041	137.33	0.00
23/05/2007	R196 jBond	8.4750	8.45	104.83589	104.81	0.00
23/05/2007	R201 jBond	7.7300	7.68	109.55008	109.78	0.00
23/05/2007	R203 jBond	7.6400	7.59	105.93591	106.27	0.00
23/05/2007	R204 jBond	7.6150	7.57	106.38969	106.67	0.00
23/05/2007	R206 jBond	7.7350	7.68	101.54003	101.76	0.00
23/05/2007	R207 jBond	7.5550	7.51	100.19551	100.49	0.00
23/05/2007	R209 jBond	7.0700	7.01	90.94398	91.63	0.00
24/05/2007	R153 jBond	8.1450	8.08	116.78921	116.98	0.00
24/05/2007	R157 jBond	7.7450	7.69	137.46794	137.88	0.00
24/05/2007	R186 jBond	7.4400	7.37	135.85335	136.71	0.00
24/05/2007	R196 jBond	8.5450	8.48	104.74560	104.84	0.00
24/05/2007	R201 jBond	7.7950	7.73	109.19340	109.55	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2007	R203 jBond	7.7000	7.64	105.52433	105.94	0.00
24/05/2007	R204 jBond	7.6800	7.62	105.90967	106.39	0.00
24/05/2007	R206 jBond	7.8000	7.74	101.23210	101.54	0.00
24/05/2007	R207 jBond	7.6150	7.56	99.74252	100.20	0.00
24/05/2007	R209 jBond	7.1350	7.07	90.23439	90.94	0.00
25/05/2007	R153 jBond	8.1650	8.15	116.75361	116.79	0.00
25/05/2007	R157 jBond	7.7700	7.75	137.31234	137.47	0.00
25/05/2007	R186 jBond	7.4800	7.44	135.37936	135.85	0.00
25/05/2007	R196 jBond	8.5450	8.55	104.76942	104.75	0.00
25/05/2007	R201 jBond	7.8200	7.80	109.07088	109.19	0.00
25/05/2007	R203 jBond	7.7200	7.70	105.40215	105.52	0.00
25/05/2007	R204 jBond	7.7050	7.68	105.73947	105.91	0.00
25/05/2007	R206 jBond	7.8200	7.80	101.15251	101.23	0.00
25/05/2007	R207 jBond	7.6400	7.62	99.56675	99.74	0.00
25/05/2007	R209 jBond	7.1800	7.14	89.75396	90.23	0.00
28/05/2007	R153 jBond	8.1700	8.17	116.76377	116.75	0.00
28/05/2007	R157 jBond	7.7800	7.77	137.26730	137.31	0.00
28/05/2007	R186 jBond	7.4900	7.48	135.28182	135.38	0.00
28/05/2007	R196 jBond	8.5500	8.55	104.78514	104.77	0.00
28/05/2007	R201 jBond	7.8300	7.82	109.03577	109.07	0.00
28/05/2007	R203 jBond	7.7250	7.72	105.38793	105.40	0.00
28/05/2007	R204 jBond	7.7150	7.71	105.68473	105.74	0.00
28/05/2007	R206 jBond	7.8300	7.82	101.12352	101.15	0.00
28/05/2007	R207 jBond	7.6450	7.64	99.54817	99.57	0.00
28/05/2007	R209 jBond	7.1900	7.18	89.66125	89.75	0.00
29/05/2007	R153 jBond	8.1700	8.17	116.78919	116.76	0.00
29/05/2007	R157 jBond	7.7700	7.78	137.36923	137.27	0.00
29/05/2007	R186 jBond	7.4900	7.49	135.30915	135.28	0.00
29/05/2007	R196 jBond	8.5500	8.55	104.80899	104.79	0.00

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29/05/2007	R201 jBond	7.8250	7.83	109.08781	109.04	0.00
29/05/2007	R203 jBond	7.7150	7.73	105.48147	105.39	0.00
29/05/2007	R204 jBond	7.7000	7.72	105.82177	105.68	0.00
29/05/2007	R206 jBond	7.8250	7.83	101.17018	101.12	0.00
29/05/2007	R207 jBond	7.6400	7.65	99.60800	99.55	0.00
29/05/2007	R209 jBond	7.2000	7.19	89.56878	89.66	0.00
30/05/2007	R153 jBond	8.2950	8.17	116.48700	116.79	0.00
30/05/2007	R157 jBond	7.8700	7.77	136.72300	137.37	0.00
30/05/2007	R186 jBond	7.5800	7.49	134.27587	135.31	0.00
30/05/2007	R196 jBond	8.7050	8.55	104.63109	104.81	0.00
30/05/2007	R201 jBond	7.9300	7.83	108.54974	109.09	0.00
30/05/2007	R203 jBond	7.8100	7.72	104.86718	105.48	0.00
30/05/2007	R204 jBond	7.8000	7.70	105.12416	105.82	0.00
30/05/2007	R206 jBond	7.9300	7.83	100.70746	101.17	0.00
30/05/2007	R207 jBond	7.7400	7.64	98.89023	99.61	0.00
30/05/2007	R209 jBond	7.2950	7.20	88.58866	89.57	0.00
31/05/2007	R153 jBond	8.4100	8.30	116.16623	116.49	0.00
31/05/2007	R157 jBond	7.9900	7.87	135.88096	136.72	0.00
31/05/2007	R186 jBond	7.7000	7.58	132.83849	134.28	0.00
31/05/2007	R196 jBond	8.8200	8.71	104.47102	104.63	0.00
31/05/2007	R201 jBond	8.0550	7.93	107.85618	108.55	0.00
31/05/2007	R203 jBond	7.9200	7.81	104.10972	104.87	0.00
31/05/2007	R204 jBond	7.9150	7.80	104.27768	105.12	0.00
31/05/2007	R206 jBond	8.0450	7.93	100.15599	100.71	0.00
31/05/2007	R207 jBond	7.8600	7.74	97.98652	98.89	0.00
31/05/2007	R209 jBond	7.4100	7.30	87.38234	88.59	0.00