



j-Bonds Monthly Statistics Report

For December 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2006	R153 jBond	8.2850	8.31	118.32556	118.23	0.00
01/12/2006	R157 jBond	8.0000	8.03	137.22990	137.01	0.00
01/12/2006	R186 jBond	7.6050	7.63	134.35013	134.01	0.00
01/12/2006	R194 jBond	8.8800	8.90	103.93291	103.88	0.00
01/12/2006	R201 jBond	8.0000	8.03	108.39558	108.22	0.00
01/12/2006	R203 jBond	7.8850	7.91	104.46597	104.26	0.00
01/12/2006	R204 jBond	7.8650	7.89	104.70476	104.49	0.00
01/12/2006	R206 jBond	8.0300	8.06	100.09330	99.94	0.00
01/12/2006	R207 jBond	7.7900	7.82	98.43875	98.22	0.00
04/12/2006	R153 jBond	8.3150	8.29	118.24880	118.33	0.00
04/12/2006	R157 jBond	8.0200	8.00	137.10810	137.23	0.00
04/12/2006	R186 jBond	7.6150	7.61	134.25321	134.35	0.00
04/12/2006	R194 jBond	8.9100	8.88	103.92324	103.93	0.00
04/12/2006	R201 jBond	8.0200	8.00	108.29872	108.40	0.00
04/12/2006	R203 jBond	7.9050	7.89	104.34255	104.47	0.00
04/12/2006	R204 jBond	7.8850	7.87	104.57208	104.70	0.00
04/12/2006	R206 jBond	8.0500	8.03	100.00993	100.09	0.00
04/12/2006	R207 jBond	7.8100	7.79	98.30175	98.44	0.00
05/12/2006	R153 jBond	8.2900	8.32	118.36144	118.25	0.00
05/12/2006	R157 jBond	7.9600	8.02	137.59306	137.11	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2006	R186 jBond	7.5300	7.62	135.34298	134.25	0.00
05/12/2006	R194 jBond	8.8800	8.91	103.98282	103.92	0.00
05/12/2006	R201 jBond	7.9700	8.02	108.62248	108.30	0.00
05/12/2006	R203 jBond	7.8300	7.91	104.91278	104.34	0.00
05/12/2006	R204 jBond	7.8000	7.89	105.25398	104.57	0.00
05/12/2006	R206 jBond	8.0000	8.05	100.29355	100.01	0.00
05/12/2006	R207 jBond	7.7300	7.81	98.95407	98.30	0.00
06/12/2006	R153 jBond	8.3000	8.29	118.40679	118.36	0.00
06/12/2006	R157 jBond	7.9400	7.96	137.83416	137.59	0.00
06/12/2006	R186 jBond	7.5050	7.53	130.50046	135.34	0.00
06/12/2006	R194 jBond	8.8900	8.88	104.04627	103.98	0.00
06/12/2006	R201 jBond	7.9500	7.97	104.44681	108.62	0.00
06/12/2006	R203 jBond	7.8100	7.83	105.12626	104.91	0.00
06/12/2006	R204 jBond	7.7800	7.80	101.48436	105.25	0.00
06/12/2006	R206 jBond	7.9800	8.00	100.46272	100.29	0.00
06/12/2006	R207 jBond	7.7100	7.73	99.17405	98.95	0.00
07/12/2006	R153 jBond	8.2750	8.30	118.51922	118.41	0.00
07/12/2006	R157 jBond	7.9200	7.94	138.01606	137.83	0.00
07/12/2006	R186 jBond	7.4850	7.51	130.77943	130.50	0.00
07/12/2006	R194 jBond	8.8800	8.89	104.08270	104.05	0.00
07/12/2006	R201 jBond	7.9300	7.95	104.58960	104.45	0.00
07/12/2006	R203 jBond	7.7950	7.81	105.25868	105.13	0.00
07/12/2006	R204 jBond	7.7600	7.78	101.66182	101.48	0.00
07/12/2006	R206 jBond	7.9600	7.98	100.58922	100.46	0.00
07/12/2006	R207 jBond	7.6900	7.71	99.35356	99.17	0.00
08/12/2006	R153 jBond	8.3250	8.28	118.37431	118.52	0.00
08/12/2006	R157 jBond	8.0000	7.92	137.43821	138.02	0.00
08/12/2006	R186 jBond	7.5700	7.49	129.73687	130.78	0.00
08/12/2006	R194 jBond	8.9250	8.88	104.05643	104.08	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2006	R201 jBond	8.0100	7.93	104.13085	104.59	0.00
08/12/2006	R203 jBond	7.8750	7.80	104.69522	105.26	0.00
08/12/2006	R204 jBond	7.8400	7.76	101.05979	101.66	0.00
08/12/2006	R206 jBond	8.0400	7.96	100.19100	100.59	0.00
08/12/2006	R207 jBond	7.7700	7.69	98.73965	99.35	0.00
11/12/2006	R153 jBond	8.3400	8.33	118.34965	118.37	0.00
11/12/2006	R157 jBond	8.0200	8.00	137.31675	137.44	0.00
11/12/2006	R186 jBond	7.5900	7.57	129.51367	129.74	0.00
11/12/2006	R194 jBond	8.9450	8.93	104.05881	104.06	0.00
11/12/2006	R201 jBond	8.0300	8.01	104.03342	104.13	0.00
11/12/2006	R203 jBond	7.8950	7.88	104.57185	104.70	0.00
11/12/2006	R204 jBond	7.8600	7.84	100.92606	101.06	0.00
11/12/2006	R206 jBond	8.0600	8.04	100.10795	100.19	0.00
11/12/2006	R207 jBond	7.7900	7.77	98.60243	98.74	0.00
12/12/2006	R153 jBond	8.2800	8.34	118.58175	118.35	0.00
12/12/2006	R157 jBond	7.9700	8.02	137.72503	137.32	0.00
12/12/2006	R186 jBond	7.5300	7.59	130.29082	129.51	0.00
12/12/2006	R194 jBond	8.8850	8.95	104.15199	104.06	0.00
12/12/2006	R201 jBond	7.9800	8.03	104.35549	104.03	0.00
12/12/2006	R203 jBond	7.8450	7.90	104.95895	104.57	0.00
12/12/2006	R204 jBond	7.8100	7.86	101.33530	100.93	0.00
12/12/2006	R206 jBond	8.0100	8.06	100.39092	100.11	0.00
12/12/2006	R207 jBond	7.7400	7.79	99.01770	98.60	0.00
13/12/2006	R153 jBond	8.2700	8.28	118.69571	118.58	0.00
13/12/2006	R157 jBond	7.9900	7.97	137.66283	137.73	0.00
13/12/2006	R186 jBond	7.5650	7.53	129.93112	130.29	0.00
13/12/2006	R194 jBond	8.8700	8.89	104.24396	104.15	0.00
13/12/2006	R201 jBond	8.0000	7.98	104.30252	104.36	0.00
13/12/2006	R203 jBond	7.8700	7.85	104.84342	104.96	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2006	R204 jBond	7.8350	7.81	101.20480	101.34	0.00
13/12/2006	R206 jBond	8.0300	8.01	100.35061	100.39	0.00
13/12/2006	R207 jBond	7.7600	7.74	98.92090	99.02	0.00
14/12/2006	R153 jBond	8.2900	8.27	118.65394	118.70	0.00
14/12/2006	R157 jBond	7.9950	7.99	137.65482	137.66	0.00
14/12/2006	R186 jBond	7.5700	7.57	129.89501	129.93	0.00
14/12/2006	R194 jBond	8.8800	8.87	104.25771	104.24	0.00
14/12/2006	R201 jBond	8.0000	8.00	104.32488	104.30	0.00
14/12/2006	R203 jBond	7.8850	7.87	104.75651	104.84	0.00
14/12/2006	R204 jBond	7.8450	7.84	101.14853	101.20	0.00
14/12/2006	R206 jBond	8.0050	8.03	100.50281	100.35	0.00
14/12/2006	R207 jBond	7.7400	7.76	99.09947	98.92	0.00
15/12/2006	R153 jBond	8.2600	8.29	118.78304	118.65	0.00
15/12/2006	R157 jBond	7.9500	8.00	138.02536	137.65	0.00
15/12/2006	R186 jBond	7.5250	7.57	130.48528	129.90	0.00
15/12/2006	R194 jBond	8.8600	8.88	104.30518	104.26	0.00
15/12/2006	R201 jBond	7.9550	8.00	104.61719	104.32	0.00
15/12/2006	R203 jBond	7.8350	7.89	105.14366	104.76	0.00
15/12/2006	R204 jBond	7.8000	7.85	101.51920	101.15	0.00
15/12/2006	R206 jBond	7.9800	8.01	100.65517	100.50	0.00
15/12/2006	R207 jBond	7.7200	7.74	99.27836	99.10	0.00
18/12/2006	R153 jBond	8.2750	8.26	118.75839	118.78	0.00
18/12/2006	R157 jBond	7.9600	7.95	137.97929	138.03	0.00
18/12/2006	R186 jBond	7.5400	7.53	130.32326	130.49	0.00
18/12/2006	R194 jBond	8.8800	8.86	104.30777	104.31	0.00
18/12/2006	R201 jBond	7.9700	7.96	104.54943	104.62	0.00
18/12/2006	R203 jBond	7.8450	7.84	105.09291	105.14	0.00
18/12/2006	R204 jBond	7.8050	7.80	101.50153	101.52	0.00
18/12/2006	R206 jBond	7.9900	7.98	100.62419	100.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R207 jBond	7.7300	7.72	99.21955	99.28	0.00
19/12/2006	R153 jBond	8.3050	8.28	118.68272	118.76	0.00
19/12/2006	R157 jBond	7.9850	7.96	137.81986	137.98	0.00
19/12/2006	R186 jBond	7.5650	7.54	130.03675	130.32	0.00
19/12/2006	R194 jBond	8.9000	8.88	104.31047	104.31	0.00
19/12/2006	R201 jBond	7.9900	7.97	104.45198	104.55	0.00
19/12/2006	R203 jBond	7.8700	7.85	104.93288	105.09	0.00
19/12/2006	R204 jBond	7.8300	7.81	101.32873	101.50	0.00
19/12/2006	R206 jBond	8.0150	7.99	100.51486	100.62	0.00
19/12/2006	R207 jBond	7.7550	7.73	99.04227	99.22	0.00
20/12/2006	R153 jBond	8.2300	8.31	119.07119	118.68	0.00
20/12/2006	R157 jBond	7.9300	7.99	138.38513	137.82	0.00
20/12/2006	R186 jBond	7.5100	7.57	130.85933	130.04	0.00
20/12/2006	R194 jBond	8.8300	8.90	104.51334	104.31	0.00
20/12/2006	R201 jBond	7.9300	7.99	104.92422	104.45	0.00
20/12/2006	R203 jBond	7.8200	7.87	105.40966	104.93	0.00
20/12/2006	R204 jBond	7.7750	7.83	101.86321	101.33	0.00
20/12/2006	R206 jBond	7.9600	8.02	100.90977	100.51	0.00
20/12/2006	R207 jBond	7.7050	7.76	99.54047	99.04	0.00
21/12/2006	R153 jBond	8.1800	8.23	119.26800	119.07	0.00
21/12/2006	R157 jBond	7.8800	7.93	138.79458	138.39	0.00
21/12/2006	R186 jBond	7.4550	7.51	131.58121	130.86	0.00
21/12/2006	R194 jBond	8.7950	8.83	104.57689	104.51	0.00
21/12/2006	R201 jBond	7.8800	7.93	105.24757	104.92	0.00
21/12/2006	R203 jBond	7.7650	7.82	105.83524	105.41	0.00
21/12/2006	R204 jBond	7.7200	7.78	102.31443	101.86	0.00
21/12/2006	R206 jBond	7.9050	7.96	101.21968	100.91	0.00
21/12/2006	R207 jBond	7.6500	7.71	99.99874	99.54	0.00
22/12/2006	R153 jBond	8.1550	8.18	119.37961	119.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	R157 jBond	7.8500	7.88	139.05267	138.79	0.00
22/12/2006	R186 jBond	7.4300	7.46	131.92557	131.58	0.00
22/12/2006	R194 jBond	8.7700	8.80	104.62929	104.58	0.00
22/12/2006	R201 jBond	7.8500	7.88	105.45096	105.25	0.00
22/12/2006	R203 jBond	7.7350	7.77	106.07831	105.84	0.00
22/12/2006	R204 jBond	7.6950	7.72	102.53190	102.31	0.00
22/12/2006	R206 jBond	7.8750	7.91	101.39877	101.22	0.00
22/12/2006	R207 jBond	7.6250	7.65	100.21900	100.00	0.00
27/12/2006	R153 jBond	8.1700	8.16	119.43412	119.38	0.00
27/12/2006	R157 jBond	7.8600	7.85	139.09490	139.05	0.00
27/12/2006	R186 jBond	7.4400	7.43	131.90412	131.93	0.00
27/12/2006	R194 jBond	8.7850	8.77	104.71221	104.63	0.00
27/12/2006	R201 jBond	7.8600	7.85	105.47990	105.45	0.00
27/12/2006	R203 jBond	7.7450	7.74	106.09369	106.08	0.00
27/12/2006	R204 jBond	7.7050	7.70	102.53852	102.53	0.00
27/12/2006	R206 jBond	7.8900	7.88	101.40511	101.40	0.00
27/12/2006	R207 jBond	7.6350	7.63	100.22059	100.22	0.00
28/12/2006	R153 jBond	8.1750	8.17	119.44356	119.43	0.00
28/12/2006	R157 jBond	7.8650	7.86	139.08649	139.09	0.00
28/12/2006	R186 jBond	7.4450	7.44	131.86703	131.90	0.00
28/12/2006	R194 jBond	8.7900	8.79	104.73164	104.71	0.00
28/12/2006	R201 jBond	7.8650	7.86	105.47209	105.48	0.00
28/12/2006	R203 jBond	7.7500	7.75	106.07918	106.09	0.00
28/12/2006	R204 jBond	7.7050	7.71	102.55982	102.54	0.00
28/12/2006	R206 jBond	7.8950	7.89	101.40018	101.41	0.00
28/12/2006	R207 jBond	7.6350	7.64	100.24099	100.22	0.00
29/12/2006	R153 jBond	8.1600	8.18	119.52090	119.44	0.00
29/12/2006	R157 jBond	7.8500	7.87	139.23024	139.09	0.00
29/12/2006	R186 jBond	7.4300	7.45	132.08431	131.87	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2006	R194 jBond	8.7750	8.79	104.77281	104.73	0.00
29/12/2006	R201 jBond	7.8500	7.87	105.58489	105.47	0.00
29/12/2006	R203 jBond	7.7350	7.75	106.21182	106.08	0.00
29/12/2006	R204 jBond	7.6900	7.71	102.69886	102.56	0.00
29/12/2006	R206 jBond	7.8750	7.90	101.52654	101.40	0.00
29/12/2006	R207 jBond	7.6250	7.64	100.34136	100.24	0.00