



j-Bonds Monthly Statistics Report

For January 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2007	R153 jBond	8.0700	8.16	119.85311	119.52	0.00
02/01/2007	R157 jBond	7.7600	7.85	139.94703	139.23	0.00
02/01/2007	R186 jBond	7.3400	7.43	133.26426	132.08	0.00
02/01/2007	R194 jBond	8.6800	8.78	104.90071	104.77	0.00
02/01/2007	R201 jBond	7.7600	7.85	106.15179	105.58	0.00
02/01/2007	R203 jBond	7.6450	7.74	106.89937	106.21	0.00
02/01/2007	R204 jBond	7.6000	7.69	103.43025	102.70	0.00
02/01/2007	R206 jBond	7.7850	7.88	98.27984	101.53	0.00
02/01/2007	R207 jBond	7.5350	7.63	97.46755	100.34	0.00
03/01/2007	R153 jBond	7.9500	8.07	120.34017	119.85	0.00
03/01/2007	R157 jBond	7.5950	7.76	141.30630	139.95	0.00
03/01/2007	R186 jBond	7.1700	7.34	135.56351	133.26	0.00
03/01/2007	R194 jBond	8.5700	8.68	105.09326	104.90	0.00
03/01/2007	R201 jBond	7.5950	7.76	107.22538	106.15	0.00
03/01/2007	R203 jBond	7.4800	7.65	108.19951	106.90	0.00
03/01/2007	R204 jBond	7.4300	7.60	104.85258	103.43	0.00
03/01/2007	R206 jBond	7.6200	7.79	99.21694	98.28	0.00
03/01/2007	R207 jBond	7.3550	7.54	98.99452	97.47	0.00
04/01/2007	R153 jBond	8.0800	7.95	119.92400	120.34	0.00
04/01/2007	R157 jBond	7.6900	7.60	140.60192	141.31	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2007	R186 jBond	7.2650	7.17	134.34243	135.56	0.00
04/01/2007	R194 jBond	8.7050	8.57	104.97237	105.09	0.00
04/01/2007	R201 jBond	7.6900	7.60	106.66624	107.23	0.00
04/01/2007	R203 jBond	7.5750	7.48	107.50898	108.20	0.00
04/01/2007	R204 jBond	7.5250	7.43	104.11150	104.85	0.00
04/01/2007	R206 jBond	7.7150	7.62	98.73177	99.22	0.00
04/01/2007	R207 jBond	7.4500	7.36	98.23551	98.99	0.00
05/01/2007	R153 jBond	8.1050	8.08	119.86553	119.92	0.00
05/01/2007	R157 jBond	7.7100	7.69	140.47752	140.60	0.00
05/01/2007	R186 jBond	7.2850	7.27	134.10839	134.34	0.00
05/01/2007	R194 jBond	8.7400	8.71	104.95956	104.97	0.00
05/01/2007	R201 jBond	7.7100	7.69	106.56656	106.67	0.00
05/01/2007	R203 jBond	7.5950	7.58	107.38189	107.51	0.00
05/01/2007	R204 jBond	7.5450	7.53	103.97315	104.11	0.00
05/01/2007	R206 jBond	7.7350	7.72	98.64613	98.73	0.00
05/01/2007	R207 jBond	7.4700	7.45	98.09221	98.24	0.00
08/01/2007	R153 jBond	8.1100	8.11	119.87493	119.87	0.00
08/01/2007	R157 jBond	7.7050	7.71	140.54527	140.48	0.00
08/01/2007	R186 jBond	7.2800	7.29	134.19978	134.11	0.00
08/01/2007	R194 jBond	8.7500	8.74	104.97368	104.96	0.00
08/01/2007	R201 jBond	7.7050	7.71	106.61913	106.57	0.00
08/01/2007	R203 jBond	7.5900	7.60	107.44126	107.38	0.00
08/01/2007	R204 jBond	7.5350	7.55	104.07399	103.97	0.00
08/01/2007	R206 jBond	7.7300	7.74	98.69295	98.65	0.00
08/01/2007	R207 jBond	7.4650	7.47	98.15244	98.09	0.00
09/01/2007	R153 jBond	8.1200	8.11	119.86744	119.87	0.00
09/01/2007	R157 jBond	7.7200	7.71	140.45953	140.55	0.00
09/01/2007	R186 jBond	7.3050	7.28	133.90156	134.20	0.00
09/01/2007	R194 jBond	8.7700	8.75	104.97718	104.97	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/01/2007	R201 jBond	7.7200	7.71	106.55007	106.62	0.00
09/01/2007	R203 jBond	7.6050	7.59	107.35168	107.44	0.00
09/01/2007	R204 jBond	7.5500	7.54	103.97566	104.07	0.00
09/01/2007	R206 jBond	7.7450	7.73	98.63394	98.69	0.00
09/01/2007	R207 jBond	7.4800	7.47	98.05007	98.15	0.00
10/01/2007	R153 jBond	8.1650	8.12	119.79489	119.87	0.00
10/01/2007	R157 jBond	7.7750	7.72	140.12713	140.46	0.00
10/01/2007	R186 jBond	7.3600	7.31	133.27099	133.90	0.00
10/01/2007	R194 jBond	8.8150	8.77	105.00426	104.98	0.00
10/01/2007	R196 jBond	8.6550	0.00	106.32175	0.00	0.00
10/01/2007	R201 jBond	7.7750	7.72	106.28327	106.55	0.00
10/01/2007	R203 jBond	7.6600	7.61	107.01007	107.35	0.00
10/01/2007	R204 jBond	7.6050	7.55	103.60285	103.98	0.00
10/01/2007	R206 jBond	7.8000	7.75	98.40502	98.63	0.00
10/01/2007	R207 jBond	7.5350	7.48	97.66364	98.05	0.00
11/01/2007	R153 jBond	8.1750	8.17	119.78774	119.79	0.00
11/01/2007	R157 jBond	7.7950	7.78	140.00419	140.13	0.00
11/01/2007	R186 jBond	7.3850	7.36	132.97673	133.27	0.00
11/01/2007	R194 jBond	8.8350	8.82	105.00818	105.00	0.00
11/01/2007	R196 jBond	8.6450	8.66	106.36597	106.32	0.00
11/01/2007	R201 jBond	7.7950	7.78	106.18469	106.28	0.00
11/01/2007	R203 jBond	7.6800	7.66	106.88447	107.01	0.00
11/01/2007	R204 jBond	7.6250	7.61	103.46605	103.60	0.00
11/01/2007	R206 jBond	7.8150	7.80	98.34693	98.41	0.00
11/01/2007	R207 jBond	7.5500	7.54	97.56268	97.66	0.00
12/01/2007	R153 jBond	8.2250	8.18	119.64636	119.79	0.00
12/01/2007	R157 jBond	7.8650	7.80	139.50207	140.00	0.00
12/01/2007	R186 jBond	7.4750	7.39	131.85832	132.98	0.00
12/01/2007	R194 jBond	8.8500	8.84	105.01748	105.01	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2007	R196 jBond	8.6450	8.65	106.39084	106.37	0.00
12/01/2007	R201 jBond	7.8650	7.80	105.78550	106.18	0.00
12/01/2007	R203 jBond	7.7600	7.68	106.31826	106.88	0.00
12/01/2007	R204 jBond	7.6950	7.63	102.93681	103.47	0.00
12/01/2007	R206 jBond	7.8900	7.82	97.97457	98.35	0.00
12/01/2007	R207 jBond	7.6250	7.55	96.98115	97.56	0.00
15/01/2007	R153 jBond	8.2400	8.23	119.62273	119.65	0.00
15/01/2007	R157 jBond	7.8800	7.87	139.41826	139.50	0.00
15/01/2007	R186 jBond	7.4900	7.48	131.69555	131.86	0.00
15/01/2007	R194 jBond	8.8650	8.85	105.02686	105.02	0.00
15/01/2007	R196 jBond	8.6950	8.65	106.31938	106.39	0.00
15/01/2007	R201 jBond	7.8750	7.87	105.74790	105.79	0.00
15/01/2007	R203 jBond	7.7700	7.76	106.26739	106.32	0.00
15/01/2007	R204 jBond	7.7050	7.70	102.87985	102.94	0.00
15/01/2007	R206 jBond	7.9000	7.89	97.94325	97.97	0.00
15/01/2007	R207 jBond	7.6350	7.63	96.92138	96.98	0.00
16/01/2007	R153 jBond	8.2800	8.24	119.51560	119.62	0.00
16/01/2007	R157 jBond	7.9550	7.88	138.88240	139.42	0.00
16/01/2007	R186 jBond	7.5750	7.49	130.65700	131.70	0.00
16/01/2007	R194 jBond	8.9050	8.87	105.01016	105.03	0.00
16/01/2007	R196 jBond	8.7350	8.70	106.26748	106.32	0.00
16/01/2007	R201 jBond	7.9500	7.88	105.32167	105.75	0.00
16/01/2007	R203 jBond	7.8500	7.77	105.70643	106.27	0.00
16/01/2007	R204 jBond	7.7850	7.71	102.27768	102.88	0.00
16/01/2007	R206 jBond	7.9750	7.90	97.57346	97.94	0.00
16/01/2007	R207 jBond	7.7150	7.64	96.30615	96.92	0.00
17/01/2007	R153 jBond	8.3100	8.28	119.49597	119.52	0.00
17/01/2007	R157 jBond	7.9500	7.96	139.00979	138.88	0.00
17/01/2007	R186 jBond	7.5850	7.58	130.61266	130.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2007	R194 jBond	8.9250	8.91	105.06524	105.01	0.00
17/01/2007	R196 jBond	8.7800	8.74	106.25672	106.27	0.00
17/01/2007	R201 jBond	7.9450	7.95	105.41917	105.32	0.00
17/01/2007	R203 jBond	7.8450	7.85	105.81021	105.71	0.00
17/01/2007	R204 jBond	7.7800	7.79	102.38088	102.28	0.00
17/01/2007	R206 jBond	7.9700	7.98	97.66269	97.57	0.00
17/01/2007	R207 jBond	7.7100	7.72	96.40612	96.31	0.00
18/01/2007	R153 jBond	8.2300	8.31	119.78961	119.50	0.00
18/01/2007	R157 jBond	7.8350	7.95	139.90770	139.01	0.00
18/01/2007	R186 jBond	7.4750	7.59	132.01793	130.61	0.00
18/01/2007	R194 jBond	8.8400	8.93	105.17869	105.07	0.00
18/01/2007	R196 jBond	8.7000	8.78	106.43487	106.26	0.00
18/01/2007	R201 jBond	7.8300	7.95	106.13027	105.42	0.00
18/01/2007	R203 jBond	7.7350	7.85	106.63574	105.81	0.00
18/01/2007	R204 jBond	7.6650	7.78	103.30026	102.38	0.00
18/01/2007	R206 jBond	7.8550	7.97	98.28324	97.66	0.00
18/01/2007	R207 jBond	7.5950	7.71	97.34134	96.41	0.00
19/01/2007	R153 jBond	8.2450	8.23	119.76626	119.79	0.00
19/01/2007	R157 jBond	7.8550	7.84	139.78596	139.91	0.00
19/01/2007	R186 jBond	7.4950	7.48	131.79227	132.02	0.00
19/01/2007	R194 jBond	8.8550	8.84	105.18831	105.18	0.00
19/01/2007	R196 jBond	8.7000	8.70	106.45991	106.43	0.00
19/01/2007	R201 jBond	7.8500	7.83	106.03253	106.13	0.00
19/01/2007	R203 jBond	7.7500	7.74	106.54813	106.64	0.00
19/01/2007	R204 jBond	7.6850	7.67	103.16472	103.30	0.00
19/01/2007	R206 jBond	7.8750	7.86	98.19961	98.28	0.00
19/01/2007	R207 jBond	7.6150	7.60	97.20143	97.34	0.00
22/01/2007	R153 jBond	8.2050	8.25	119.92641	119.77	0.00
22/01/2007	R157 jBond	7.8450	7.86	139.89139	139.79	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2007	R186 jBond	7.4900	7.50	131.88191	131.79	0.00
22/01/2007	R194 jBond	8.8150	8.86	105.25478	105.19	0.00
22/01/2007	R196 jBond	8.6700	8.70	106.54225	106.46	0.00
22/01/2007	R201 jBond	7.8450	7.85	106.08497	106.03	0.00
22/01/2007	R203 jBond	7.7450	7.75	106.60714	106.55	0.00
22/01/2007	R204 jBond	7.6750	7.69	103.26448	103.16	0.00
22/01/2007	R206 jBond	7.8700	7.88	98.24668	98.20	0.00
22/01/2007	R207 jBond	7.6050	7.62	97.30143	97.20	0.00
23/01/2007	R153 jBond	8.2300	8.21	119.86970	119.93	0.00
23/01/2007	R157 jBond	7.8450	7.85	139.92113	139.89	0.00
23/01/2007	R186 jBond	7.4900	7.49	131.90856	131.88	0.00
23/01/2007	R194 jBond	8.8400	8.82	105.25411	105.25	0.00
23/01/2007	R196 jBond	8.6950	8.67	106.51954	106.54	0.00
23/01/2007	R201 jBond	7.8450	7.85	106.10740	106.08	0.00
23/01/2007	R203 jBond	7.7400	7.75	106.66616	106.61	0.00
23/01/2007	R204 jBond	7.6750	7.68	103.28585	103.26	0.00
23/01/2007	R206 jBond	7.8650	7.87	98.29376	98.25	0.00
23/01/2007	R207 jBond	7.6100	7.61	97.28152	97.30	0.00
24/01/2007	R153 jBond	8.1750	8.23	120.13290	119.87	0.00
24/01/2007	R157 jBond	7.8050	7.85	140.31331	139.92	0.00
24/01/2007	R186 jBond	7.4650	7.49	132.30408	131.91	0.00
24/01/2007	R194 jBond	8.7800	8.84	105.39095	105.25	0.00
24/01/2007	R196 jBond	8.6050	8.70	106.76585	106.52	0.00
24/01/2007	R201 jBond	7.8050	7.85	106.41492	106.11	0.00
24/01/2007	R203 jBond	7.7050	7.74	106.99016	106.67	0.00
24/01/2007	R204 jBond	7.6400	7.68	103.62484	103.29	0.00
24/01/2007	R206 jBond	7.8450	7.87	98.46108	98.29	0.00
24/01/2007	R207 jBond	7.5750	7.61	97.62191	97.28	0.00
25/01/2007	R153 jBond	8.1450	8.18	120.25943	120.13	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2007	R157 jBond	7.8000	7.81	140.38091	140.31	0.00
25/01/2007	R186 jBond	7.5200	7.47	131.63805	132.30	0.00
25/01/2007	R194 jBond	8.6400	8.78	105.55897	105.39	0.00
25/01/2007	R196 jBond	8.4350	8.61	107.11458	106.77	0.00
25/01/2007	R201 jBond	7.7950	7.81	106.49745	106.41	0.00
25/01/2007	R203 jBond	7.7150	7.71	106.93905	106.99	0.00
25/01/2007	R204 jBond	7.6550	7.64	103.52829	103.62	0.00
25/01/2007	R206 jBond	7.8310	7.85	98.55521	98.46	0.00
25/01/2007	R207 jBond	7.5950	7.58	97.48176	97.62	0.00
26/01/2007	R153 jBond	8.2000	8.15	120.10297	120.26	0.00
26/01/2007	R157 jBond	7.8350	7.80	140.14553	140.38	0.00
26/01/2007	R186 jBond	7.5400	7.52	131.41426	131.64	0.00
26/01/2007	R194 jBond	8.6950	8.64	105.52756	105.56	0.00
26/01/2007	R196 jBond	8.5600	8.44	106.90105	107.11	0.00
26/01/2007	R201 jBond	7.8400	7.80	106.24959	106.50	0.00
26/01/2007	R203 jBond	7.7450	7.72	106.74150	106.94	0.00
26/01/2007	R204 jBond	7.6900	7.66	103.27530	103.53	0.00
26/01/2007	R206 jBond	7.8800	7.83	98.32033	98.56	0.00
26/01/2007	R207 jBond	7.6400	7.60	97.14271	97.48	0.00
29/01/2007	R153 jBond	8.2400	8.20	119.99688	120.10	0.00
29/01/2007	R157 jBond	7.8750	7.84	139.87330	140.15	0.00
29/01/2007	R186 jBond	7.5750	7.54	131.00440	131.41	0.00
29/01/2007	R194 jBond	8.7600	8.70	105.48633	105.53	0.00
29/01/2007	R196 jBond	8.5950	8.56	106.85939	106.90	0.00
29/01/2007	R201 jBond	7.8850	7.84	106.00275	106.25	0.00
29/01/2007	R203 jBond	7.7850	7.75	106.47168	106.74	0.00
29/01/2007	R204 jBond	7.7300	7.69	102.98439	103.28	0.00
29/01/2007	R206 jBond	7.9260	7.88	98.10200	98.32	0.00
29/01/2007	R207 jBond	7.6800	7.64	96.84515	97.14	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2007	R153 jBond	8.2150	8.24	120.10654	120.00	0.00
30/01/2007	R157 jBond	7.8500	7.88	140.09172	139.87	0.00
30/01/2007	R186 jBond	7.5500	7.58	131.34276	131.00	0.00
30/01/2007	R194 jBond	8.7350	8.76	105.53665	105.49	0.00
30/01/2007	R196 jBond	8.5950	8.60	106.88424	106.86	0.00
30/01/2007	R201 jBond	7.8550	7.89	106.20465	106.00	0.00
30/01/2007	R203 jBond	7.7600	7.79	106.67662	106.47	0.00
30/01/2007	R204 jBond	7.7050	7.73	103.20088	102.98	0.00
30/01/2007	R206 jBond	7.8950	7.93	98.28422	98.10	0.00
30/01/2007	R207 jBond	7.6550	7.68	97.06367	96.85	0.00
31/01/2007	R153 jBond	8.1650	8.22	120.35233	120.11	0.00
31/01/2007	R157 jBond	7.8000	7.85	140.55906	140.09	0.00
31/01/2007	R186 jBond	7.5000	7.55	132.04946	131.34	0.00
31/01/2007	R194 jBond	8.7600	8.74	105.58632	105.54	0.00
31/01/2007	R196 jBond	8.5950	8.60	106.95880	106.88	0.00
31/01/2007	R201 jBond	7.8100	7.86	106.54171	106.20	0.00
31/01/2007	R203 jBond	7.7200	7.76	107.03664	106.68	0.00
31/01/2007	R204 jBond	7.6500	7.71	103.69581	103.20	0.00
31/01/2007	R206 jBond	7.8500	7.90	98.58163	98.28	0.00
31/01/2007	R207 jBond	7.6000	7.66	97.56230	97.06	0.00