



j-Bonds Monthly Statistics Report

For November 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2007	R153 jBond	8.8750	8.77	112.45250	112.70	0.00
01/11/2007	R157 jBond	8.1600	8.05	132.43335	133.19	0.00
01/11/2007	R186 jBond	7.9450	7.81	128.85031	130.46	0.00
01/11/2007	R196 jBond	9.6200	9.57	102.28259	102.32	0.00
01/11/2007	R201 jBond	8.2400	8.13	105.98987	106.59	0.00
01/11/2007	R203 jBond	8.0900	7.98	102.23464	102.99	0.00
01/11/2007	R204 jBond	8.0850	7.97	102.38570	103.20	0.00
01/11/2007	R206 jBond	8.2400	8.13	98.77276	99.29	0.00
01/11/2007	R207 jBond	8.0600	7.94	96.01483	96.88	0.00
01/11/2007	R209 jBond	7.5950	7.52	85.04558	85.84	0.00
02/11/2007	R153 jBond	8.8750	8.88	112.47948	112.45	0.00
02/11/2007	R157 jBond	8.1450	8.16	132.56488	132.43	0.00
02/11/2007	R186 jBond	7.9250	7.95	129.10913	128.85	0.00
02/11/2007	R196 jBond	9.6150	9.62	102.31519	102.28	0.00
02/11/2007	R201 jBond	8.2250	8.24	106.09428	105.99	0.00
02/11/2007	R203 jBond	8.0800	8.09	102.32447	102.23	0.00
02/11/2007	R204 jBond	8.0750	8.09	102.48009	102.39	0.00
02/11/2007	R206 jBond	8.2300	8.24	98.84113	98.77	0.00
02/11/2007	R207 jBond	8.0450	8.06	96.14582	96.01	0.00
02/11/2007	R209 jBond	7.6300	7.60	84.71008	85.05	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2007	R153 jBond	8.9300	8.88	112.36374	112.48	0.00
05/11/2007	R157 jBond	8.1850	8.15	132.32112	132.56	0.00
05/11/2007	R186 jBond	7.9700	7.93	128.61688	129.11	0.00
05/11/2007	R196 jBond	9.6700	9.62	102.27522	102.32	0.00
05/11/2007	R201 jBond	8.2700	8.23	105.87489	106.09	0.00
05/11/2007	R203 jBond	8.1200	8.08	102.07694	102.32	0.00
05/11/2007	R204 jBond	8.1150	8.08	102.21387	102.48	0.00
05/11/2007	R206 jBond	8.2700	8.23	98.67619	98.84	0.00
05/11/2007	R207 jBond	8.0850	8.05	95.87256	96.15	0.00
05/11/2007	R209 jBond	7.6800	7.63	84.22752	84.71	0.00
06/11/2007	R153 jBond	8.8800	8.93	112.52048	112.36	0.00
06/11/2007	R157 jBond	8.1200	8.19	132.79390	132.32	0.00
06/11/2007	R186 jBond	7.9050	7.97	129.39597	128.62	0.00
06/11/2007	R196 jBond	9.6250	9.67	102.35622	102.28	0.00
06/11/2007	R201 jBond	8.2050	8.27	106.24912	105.87	0.00
06/11/2007	R203 jBond	8.0600	8.12	102.50424	102.08	0.00
06/11/2007	R204 jBond	8.0550	8.12	102.66901	102.21	0.00
06/11/2007	R206 jBond	8.2050	8.27	99.00129	98.68	0.00
06/11/2007	R207 jBond	8.0250	8.09	96.33441	95.87	0.00
06/11/2007	R209 jBond	7.6100	7.68	84.94607	84.23	0.00
07/11/2007	R153 jBond	8.9200	8.88	112.49811	112.52	0.00
07/11/2007	R157 jBond	8.1600	8.12	132.60806	132.79	0.00
07/11/2007	R186 jBond	7.9450	7.91	129.01500	129.40	0.00
07/11/2007	R196 jBond	9.6750	9.63	102.37600	102.36	0.00
07/11/2007	R201 jBond	8.2600	8.21	106.02252	106.25	0.00
07/11/2007	R203 jBond	8.1000	8.06	102.30094	102.50	0.00
07/11/2007	R204 jBond	8.0950	8.06	102.44673	102.67	0.00
07/11/2007	R206 jBond	8.2600	8.21	98.80969	99.00	0.00
07/11/2007	R207 jBond	8.0650	8.03	96.10189	96.33	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2007	R209 jBond	7.6550	7.61	84.54625	84.95	0.00
08/11/2007	R153 jBond	8.9600	8.92	112.42203	112.50	0.00
08/11/2007	R157 jBond	8.1800	8.16	132.50102	132.61	0.00
08/11/2007	R186 jBond	7.9650	7.95	128.81183	129.02	0.00
08/11/2007	R196 jBond	9.7100	9.68	102.36084	102.38	0.00
08/11/2007	R201 jBond	8.2800	8.26	105.93841	106.02	0.00
08/11/2007	R203 jBond	8.1200	8.10	102.18860	102.30	0.00
08/11/2007	R204 jBond	8.1150	8.10	102.32501	102.45	0.00
08/11/2007	R206 jBond	8.2950	8.26	98.66868	98.81	0.00
08/11/2007	R207 jBond	8.0850	8.07	95.97585	96.10	0.00
08/11/2007	R209 jBond	7.6800	7.66	84.31428	84.55	0.00
09/11/2007	R153 jBond	9.0150	8.96	112.30767	112.42	0.00
09/11/2007	R157 jBond	8.2350	8.18	132.15682	132.50	0.00
09/11/2007	R186 jBond	8.0150	7.97	128.26559	128.81	0.00
09/11/2007	R196 jBond	9.7550	9.71	102.33394	102.36	0.00
09/11/2007	R201 jBond	8.3350	8.28	105.66689	105.94	0.00
09/11/2007	R203 jBond	8.1700	8.12	101.87538	102.19	0.00
09/11/2007	R204 jBond	8.1650	8.12	101.98867	102.33	0.00
09/11/2007	R206 jBond	8.3450	8.30	98.45864	98.67	0.00
09/11/2007	R207 jBond	8.1400	8.09	95.59477	95.98	0.00
09/11/2007	R209 jBond	7.7200	7.68	83.93523	84.31	0.00
12/11/2007	R153 jBond	9.0950	9.02	112.12971	112.31	0.00
12/11/2007	R157 jBond	8.2750	8.24	131.91553	132.16	0.00
12/11/2007	R186 jBond	8.0250	8.02	128.17888	128.27	0.00
12/11/2007	R196 jBond	9.8400	9.76	102.25975	102.33	0.00
12/11/2007	R201 jBond	8.3750	8.34	105.47666	105.67	0.00
12/11/2007	R203 jBond	8.1950	8.17	101.73060	101.88	0.00
12/11/2007	R204 jBond	8.1850	8.17	101.86805	101.99	0.00
12/11/2007	R206 jBond	8.3950	8.35	98.24945	98.46	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2007	R207 jBond	8.1650	8.14	95.43366	95.59	0.00
12/11/2007	R209 jBond	7.7150	7.72	84.00198	83.94	0.00
13/11/2007	R153 jBond	9.0600	9.10	112.24695	112.13	0.00
13/11/2007	R157 jBond	8.2200	8.28	132.31706	131.92	0.00
13/11/2007	R186 jBond	7.9700	8.03	128.83677	128.18	0.00
13/11/2007	R196 jBond	9.8050	9.84	102.32843	102.26	0.00
13/11/2007	R201 jBond	8.3150	8.38	105.82114	105.48	0.00
13/11/2007	R203 jBond	8.1400	8.20	102.12131	101.73	0.00
13/11/2007	R204 jBond	8.1300	8.19	102.28403	101.87	0.00
13/11/2007	R206 jBond	8.3500	8.40	98.47927	98.25	0.00
13/11/2007	R207 jBond	8.1150	8.17	95.81851	95.43	0.00
13/11/2007	R209 jBond	7.6550	7.72	84.61569	84.00	0.00
14/11/2007	R153 jBond	9.0700	9.06	112.30384	112.25	0.00
14/11/2007	R157 jBond	8.2200	8.22	132.40494	132.32	0.00
14/11/2007	R186 jBond	7.9650	7.97	128.97687	128.84	0.00
14/11/2007	R196 jBond	9.8300	9.81	102.38014	102.33	0.00
14/11/2007	R201 jBond	8.3100	8.32	105.91859	105.82	0.00
14/11/2007	R203 jBond	8.1350	8.14	102.22203	102.12	0.00
14/11/2007	R204 jBond	8.1300	8.13	102.35087	102.28	0.00
14/11/2007	R206 jBond	8.3450	8.35	98.56807	98.48	0.00
14/11/2007	R207 jBond	8.1050	8.12	95.95369	95.82	0.00
14/11/2007	R209 jBond	7.6500	7.66	84.71781	84.62	0.00
15/11/2007	R153 jBond	9.1000	9.07	112.25478	112.30	0.00
15/11/2007	R157 jBond	8.2200	8.22	132.43425	132.40	0.00
15/11/2007	R186 jBond	7.9600	7.97	129.06196	128.98	0.00
15/11/2007	R196 jBond	9.8550	9.83	102.37786	102.38	0.00
15/11/2007	R201 jBond	8.3050	8.31	105.96894	105.92	0.00
15/11/2007	R203 jBond	8.1350	8.14	102.24443	102.22	0.00
15/11/2007	R204 jBond	8.1150	8.13	102.48081	102.35	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2007	R206 jBond	8.3350	8.35	98.63619	98.57	0.00
15/11/2007	R207 jBond	8.0900	8.11	96.08408	95.95	0.00
15/11/2007	R209 jBond	7.6700	7.65	84.53547	84.72	0.00
16/11/2007	R153 jBond	9.1150	9.10	112.24415	112.25	0.00
16/11/2007	R157 jBond	8.2250	8.22	132.42971	132.43	0.00
16/11/2007	R186 jBond	7.9550	7.96	129.14709	129.06	0.00
16/11/2007	R196 jBond	9.9100	9.86	102.34051	102.38	0.00
16/11/2007	R201 jBond	8.3150	8.31	105.93898	105.97	0.00
16/11/2007	R203 jBond	8.1350	8.14	102.26682	102.24	0.00
16/11/2007	R204 jBond	8.1250	8.12	102.43130	102.48	0.00
16/11/2007	R206 jBond	8.3500	8.34	98.58878	98.64	0.00
16/11/2007	R207 jBond	8.1100	8.09	95.95863	96.08	0.00
16/11/2007	R209 jBond	7.6500	7.67	84.75258	84.54	0.00
19/11/2007	R153 jBond	9.1700	9.12	112.13190	112.24	0.00
19/11/2007	R157 jBond	8.2800	8.23	132.08769	132.43	0.00
19/11/2007	R186 jBond	7.9550	7.96	129.17462	129.15	0.00
19/11/2007	R196 jBond	9.9700	9.91	102.29764	102.34	0.00
19/11/2007	R201 jBond	8.3600	8.32	105.72225	105.94	0.00
19/11/2007	R203 jBond	8.1850	8.14	101.95460	102.27	0.00
19/11/2007	R204 jBond	8.1800	8.13	102.06013	102.43	0.00
19/11/2007	R206 jBond	8.4050	8.35	98.35722	98.59	0.00
19/11/2007	R207 jBond	8.1600	8.11	95.61534	95.96	0.00
19/11/2007	R209 jBond	7.6900	7.65	84.37129	84.75	0.00
20/11/2007	R153 jBond	9.2150	9.17	112.04549	112.13	0.00
20/11/2007	R157 jBond	8.3200	8.28	131.84801	132.09	0.00
20/11/2007	R186 jBond	8.0200	7.96	128.45658	129.17	0.00
20/11/2007	R196 jBond	10.0100	9.97	102.27846	102.30	0.00
20/11/2007	R201 jBond	8.4000	8.36	105.53295	105.72	0.00
20/11/2007	R203 jBond	8.2300	8.19	101.67719	101.95	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2007	R204 jBond	8.2150	8.18	101.83321	102.06	0.00
20/11/2007	R206 jBond	8.4500	8.41	98.17253	98.36	0.00
20/11/2007	R207 jBond	8.2000	8.16	95.34631	95.62	0.00
20/11/2007	R209 jBond	7.7150	7.69	84.14109	84.37	0.00
21/11/2007	R153 jBond	9.2500	9.22	112.04072	112.05	0.00
21/11/2007	R157 jBond	8.3500	8.32	131.73545	131.85	0.00
21/11/2007	R186 jBond	8.0400	8.02	128.31141	128.46	0.00
21/11/2007	R196 jBond	10.0600	10.01	102.30333	102.28	0.00
21/11/2007	R201 jBond	8.4300	8.40	105.44495	105.53	0.00
21/11/2007	R203 jBond	8.2600	8.23	101.54564	101.68	0.00
21/11/2007	R204 jBond	8.2550	8.22	101.61670	101.83	0.00
21/11/2007	R206 jBond	8.4850	8.45	98.07856	98.17	0.00
21/11/2007	R207 jBond	8.2200	8.20	95.26440	95.35	0.00
21/11/2007	R209 jBond	7.7350	7.72	83.99610	84.14	0.00
22/11/2007	R153 jBond	9.2700	9.25	112.01825	112.04	0.00
22/11/2007	R157 jBond	8.3900	8.35	131.49756	131.74	0.00
22/11/2007	R186 jBond	8.0900	8.04	127.77186	128.31	0.00
22/11/2007	R196 jBond	10.0800	10.06	102.30796	102.30	0.00
22/11/2007	R201 jBond	8.4700	8.43	105.25702	105.44	0.00
22/11/2007	R203 jBond	8.3050	8.26	101.27049	101.55	0.00
22/11/2007	R204 jBond	8.2950	8.26	101.35657	101.62	0.00
22/11/2007	R206 jBond	8.5250	8.49	97.91806	98.08	0.00
22/11/2007	R207 jBond	8.2600	8.22	94.99740	95.26	0.00
22/11/2007	R209 jBond	7.7950	7.74	83.42640	84.00	0.00
23/11/2007	R153 jBond	9.2850	9.27	112.00850	112.02	0.00
23/11/2007	R157 jBond	8.4000	8.39	131.46052	131.50	0.00
23/11/2007	R186 jBond	8.1000	8.09	127.68660	127.77	0.00
23/11/2007	R196 jBond	10.0950	10.08	102.31846	102.31	0.00
23/11/2007	R201 jBond	8.4800	8.47	105.22806	105.26	0.00

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23/11/2007	R203 jBond	8.3200	8.31	101.19417	101.27	0.00
23/11/2007	R204 jBond	8.3100	8.30	101.27340	101.36	0.00
23/11/2007	R206 jBond	8.5350	8.53	97.89469	97.92	0.00
23/11/2007	R207 jBond	8.2750	8.26	94.91067	95.00	0.00
23/11/2007	R209 jBond	7.8000	7.80	83.39521	83.43	0.00
26/11/2007	R153 jBond	9.2900	9.29	112.02401	112.01	0.00
26/11/2007	R157 jBond	8.4200	8.40	131.35692	131.46	0.00
26/11/2007	R186 jBond	8.1150	8.10	127.54518	127.69	0.00
26/11/2007	R196 jBond	10.1000	10.10	102.34054	102.32	0.00
26/11/2007	R201 jBond	8.5000	8.48	105.14642	105.23	0.00
26/11/2007	R203 jBond	8.3300	8.32	101.15095	101.19	0.00
26/11/2007	R204 jBond	8.3250	8.31	101.19042	101.27	0.00
26/11/2007	R206 jBond	8.5550	8.54	97.82588	97.89	0.00
26/11/2007	R207 jBond	8.2850	8.28	94.85993	94.91	0.00
26/11/2007	R209 jBond	7.8150	7.80	83.26707	83.40	0.00
27/11/2007	R153 jBond	9.4000	9.29	111.77605	112.02	0.00
27/11/2007	R157 jBond	8.5050	8.42	130.82235	131.36	0.00
27/11/2007	R186 jBond	8.1550	8.12	127.12364	127.55	0.00
27/11/2007	R196 jBond	10.2050	10.10	102.24795	102.34	0.00
27/11/2007	R201 jBond	8.5750	8.50	104.77599	105.15	0.00
27/11/2007	R203 jBond	8.4000	8.33	100.71405	101.15	0.00
27/11/2007	R204 jBond	8.3950	8.33	100.72265	101.19	0.00
27/11/2007	R206 jBond	8.6350	8.56	97.48515	97.83	0.00
27/11/2007	R207 jBond	8.3500	8.29	94.41702	94.86	0.00
27/11/2007	R209 jBond	7.8350	7.82	83.09105	83.27	0.00
28/11/2007	R153 jBond	9.4150	9.40	111.82370	111.78	0.00
28/11/2007	R157 jBond	8.4500	8.51	131.27665	130.82	0.00
28/11/2007	R186 jBond	8.0550	8.16	128.33452	127.12	0.00
28/11/2007	R196 jBond	10.2150	10.21	102.32093	102.25	0.00

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28/11/2007	R201 jBond	8.5250	8.58	105.11058	104.78	0.00
28/11/2007	R203 jBond	8.3400	8.40	101.17591	100.71	0.00
28/11/2007	R204 jBond	8.3250	8.40	101.28066	100.72	0.00
28/11/2007	R206 jBond	8.5950	8.64	97.73346	97.49	0.00
28/11/2007	R207 jBond	8.2850	8.35	94.94367	94.42	0.00
28/11/2007	R209 jBond	7.7250	7.84	84.21660	83.09	0.00
29/11/2007	R153 jBond	9.5000	9.42	111.64029	111.82	0.00
29/11/2007	R157 jBond	8.5300	8.45	130.77698	131.28	0.00
29/11/2007	R186 jBond	8.1100	8.06	127.74017	128.33	0.00
29/11/2007	R196 jBond	10.3050	10.22	102.24688	102.32	0.00
29/11/2007	R201 jBond	8.6000	8.53	104.74132	105.11	0.00
29/11/2007	R203 jBond	8.4050	8.34	100.77246	101.18	0.00
29/11/2007	R204 jBond	8.3900	8.33	100.84812	101.28	0.00
29/11/2007	R206 jBond	8.6850	8.60	97.34906	97.73	0.00
29/11/2007	R207 jBond	8.3550	8.29	94.46547	94.94	0.00
29/11/2007	R209 jBond	7.7750	7.73	83.74343	84.22	0.00
30/11/2007	R153 jBond	9.4900	9.50	111.69379	111.64	0.00
30/11/2007	R157 jBond	8.5100	8.53	130.93906	130.78	0.00
30/11/2007	R186 jBond	8.0900	8.11	127.99355	127.74	0.00
30/11/2007	R196 jBond	10.3100	10.31	102.26961	102.25	0.00
30/11/2007	R201 jBond	8.5800	8.60	104.87006	104.74	0.00
30/11/2007	R203 jBond	8.3850	8.41	100.92610	100.77	0.00
30/11/2007	R204 jBond	8.3750	8.39	100.97552	100.85	0.00
30/11/2007	R206 jBond	8.6700	8.69	97.43917	97.35	0.00
30/11/2007	R207 jBond	8.3400	8.36	94.59312	94.47	0.00
30/11/2007	R209 jBond	7.7650	7.78	83.85863	83.74	0.00