



j-Bonds Monthly Statistics Report

For February 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2007	R153 jBond	8.0550	8.17	120.74413	120.35	0.00
01/02/2007	R157 jBond	7.7050	7.80	141.31052	140.56	0.00
01/02/2007	R186 jBond	7.3950	7.50	133.40648	132.05	0.00
01/02/2007	R194 jBond	8.6800	8.76	105.69159	105.59	0.00
01/02/2007	R196 jBond	8.5850	8.60	107.00252	106.96	0.00
01/02/2007	R201 jBond	7.7050	7.81	107.19646	106.54	0.00
01/02/2007	R203 jBond	7.6100	7.72	107.86943	107.04	0.00
01/02/2007	R204 jBond	7.5650	7.65	104.38737	103.70	0.00
01/02/2007	R206 jBond	7.7430	7.85	99.16239	98.58	0.00
01/02/2007	R207 jBond	7.5050	7.60	98.34548	97.56	0.00
02/02/2007	R153 jBond	8.0600	8.06	120.75385	120.74	0.00
02/02/2007	R157 jBond	7.6900	7.71	141.45443	141.31	0.00
02/02/2007	R186 jBond	7.3750	7.40	133.68878	133.41	0.00
02/02/2007	R194 jBond	8.7200	8.68	105.67636	105.69	0.00
02/02/2007	R196 jBond	8.5500	8.59	107.09330	107.00	0.00
02/02/2007	R201 jBond	7.6950	7.71	107.27918	107.20	0.00
02/02/2007	R203 jBond	7.5900	7.61	108.03990	107.87	0.00
02/02/2007	R204 jBond	7.5500	7.57	104.52752	104.39	0.00
02/02/2007	R206 jBond	7.7370	7.74	99.21470	99.16	0.00
02/02/2007	R207 jBond	7.4850	7.51	98.52714	98.35	0.00

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05/02/2007	R153 jBond	8.0900	8.06	120.68064	120.75	0.00
05/02/2007	R157 jBond	7.7100	7.69	141.33146	141.45	0.00
05/02/2007	R186 jBond	7.3900	7.38	133.52357	133.69	0.00
05/02/2007	R194 jBond	8.7650	8.72	105.65637	105.68	0.00
05/02/2007	R196 jBond	8.5950	8.55	107.03342	107.09	0.00
05/02/2007	R201 jBond	7.7150	7.70	107.18061	107.28	0.00
05/02/2007	R203 jBond	7.6100	7.59	107.91396	108.04	0.00
05/02/2007	R204 jBond	7.5750	7.55	104.35084	104.53	0.00
05/02/2007	R206 jBond	7.7300	7.74	99.27226	99.21	0.00
05/02/2007	R207 jBond	7.5000	7.49	98.42589	98.53	0.00
06/02/2007	R153 jBond	8.0450	8.09	120.85637	120.68	0.00
06/02/2007	R157 jBond	7.6800	7.71	141.58971	141.33	0.00
06/02/2007	R186 jBond	7.3600	7.39	133.93421	133.52	0.00
06/02/2007	R194 jBond	8.7700	8.77	105.67644	105.66	0.00
06/02/2007	R196 jBond	8.6100	8.60	107.03015	107.03	0.00
06/02/2007	R201 jBond	7.6850	7.72	107.38417	107.18	0.00
06/02/2007	R203 jBond	7.5700	7.61	108.23280	107.91	0.00
06/02/2007	R204 jBond	7.5400	7.58	104.64941	104.35	0.00
06/02/2007	R206 jBond	7.7280	7.73	99.30356	99.27	0.00
06/02/2007	R207 jBond	7.4750	7.50	98.64809	98.43	0.00
07/02/2007	R153 jBond	8.0350	8.05	120.96853	120.86	0.00
07/02/2007	R157 jBond	7.6800	7.68	141.67817	141.59	0.00
07/02/2007	R186 jBond	7.3550	7.36	134.07817	133.93	0.00
07/02/2007	R194 jBond	8.7200	8.77	105.80102	105.68	0.00
07/02/2007	R196 jBond	8.6000	8.61	107.12365	107.03	0.00
07/02/2007	R201 jBond	7.6800	7.69	107.48116	107.38	0.00
07/02/2007	R203 jBond	7.5750	7.57	108.26236	108.23	0.00
07/02/2007	R204 jBond	7.5450	7.54	104.67361	104.65	0.00
07/02/2007	R206 jBond	7.6900	7.73	99.56558	99.30	0.00

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07/02/2007	R207 jBond	7.4750	7.48	98.70810	98.65	0.00
08/02/2007	R153 jBond	8.0150	8.04	121.06112	120.97	0.00
08/02/2007	R157 jBond	7.6600	7.68	141.86025	141.68	0.00
08/02/2007	R186 jBond	7.3300	7.36	134.42620	134.08	0.00
08/02/2007	R194 jBond	8.7050	8.72	105.84075	105.80	0.00
08/02/2007	R196 jBond	8.5220	8.60	107.29441	107.12	0.00
08/02/2007	R201 jBond	7.6550	7.68	107.65467	107.48	0.00
08/02/2007	R203 jBond	7.5500	7.58	108.47030	108.26	0.00
08/02/2007	R204 jBond	7.5150	7.55	104.93307	104.67	0.00
08/02/2007	R206 jBond	7.6700	7.69	99.69156	99.57	0.00
08/02/2007	R207 jBond	7.4550	7.48	98.89018	98.71	0.00
09/02/2007	R153 jBond	8.0250	8.02	121.05430	121.06	0.00
09/02/2007	R157 jBond	7.6700	7.66	141.81341	141.86	0.00
09/02/2007	R186 jBond	7.3450	7.33	134.25981	134.43	0.00
09/02/2007	R194 jBond	8.7550	8.71	105.81652	105.84	0.00
09/02/2007	R196 jBond	8.6000	8.52	107.17349	107.29	0.00
09/02/2007	R201 jBond	7.6650	7.66	107.61637	107.65	0.00
09/02/2007	R203 jBond	7.5600	7.55	108.41820	108.47	0.00
09/02/2007	R204 jBond	7.5250	7.52	104.87489	104.93	0.00
09/02/2007	R206 jBond	7.6800	7.67	99.65968	99.69	0.00
09/02/2007	R207 jBond	7.4650	7.46	98.82911	98.89	0.00
12/02/2007	R153 jBond	8.1050	8.03	120.81636	121.05	0.00
12/02/2007	R157 jBond	7.7700	7.67	141.08326	141.81	0.00
12/02/2007	R186 jBond	7.4500	7.35	132.94735	134.26	0.00
12/02/2007	R194 jBond	8.8100	8.76	105.78771	105.82	0.00
12/02/2007	R196 jBond	8.6550	8.60	107.09602	107.17	0.00
12/02/2007	R201 jBond	7.7650	7.67	107.03597	107.62	0.00
12/02/2007	R203 jBond	7.6550	7.56	107.73794	108.42	0.00
12/02/2007	R204 jBond	7.6200	7.53	104.14547	104.87	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2007	R206 jBond	7.7800	7.68	99.15635	99.66	0.00
12/02/2007	R207 jBond	7.5650	7.47	98.04344	98.83	0.00
13/02/2007	R153 jBond	8.0750	8.11	120.94181	120.82	0.00
13/02/2007	R157 jBond	7.7400	7.77	141.34021	141.08	0.00
13/02/2007	R186 jBond	7.4300	7.45	133.22755	132.95	0.00
13/02/2007	R194 jBond	8.8400	8.81	105.78362	105.79	0.00
13/02/2007	R196 jBond	8.6000	8.66	107.22336	107.10	0.00
13/02/2007	R201 jBond	7.7350	7.77	107.23866	107.04	0.00
13/02/2007	R203 jBond	7.6250	7.66	107.98142	107.74	0.00
13/02/2007	R204 jBond	7.5900	7.62	104.40311	104.15	0.00
13/02/2007	R206 jBond	7.7500	7.78	99.33407	99.16	0.00
13/02/2007	R207 jBond	7.5350	7.57	98.30430	98.04	0.00
14/02/2007	R153 jBond	8.0500	8.08	114.61625	120.94	0.00
14/02/2007	R157 jBond	7.7250	7.74	141.54289	141.34	0.00
14/02/2007	R186 jBond	7.4300	7.43	133.30767	133.23	0.00
14/02/2007	R194 jBond	8.8750	8.84	100.83638	105.78	0.00
14/02/2007	R196 jBond	8.5300	8.60	102.43843	107.22	0.00
14/02/2007	R201 jBond	7.7200	7.74	107.39598	107.24	0.00
14/02/2007	R203 jBond	7.6150	7.63	108.12222	107.98	0.00
14/02/2007	R204 jBond	7.5750	7.59	104.58557	104.40	0.00
14/02/2007	R206 jBond	7.7350	7.75	99.47514	99.33	0.00
14/02/2007	R207 jBond	7.5250	7.54	98.44497	98.30	0.00
15/02/2007	R153 jBond	7.9700	8.05	114.90491	114.62	0.00
15/02/2007	R157 jBond	7.6600	7.73	142.06660	141.54	0.00
15/02/2007	R186 jBond	7.3850	7.43	133.90721	133.31	0.00
15/02/2007	R194 jBond	8.7450	8.88	100.98604	100.84	0.00
15/02/2007	R196 jBond	8.4600	8.53	102.59190	102.44	0.00
15/02/2007	R201 jBond	7.6600	7.72	107.78009	107.40	0.00
15/02/2007	R203 jBond	7.5600	7.62	108.55162	108.12	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2007	R204 jBond	7.5200	7.58	105.04235	104.59	0.00
15/02/2007	R206 jBond	7.6750	7.74	99.81050	99.48	0.00
15/02/2007	R207 jBond	7.4750	7.53	98.86832	98.44	0.00
16/02/2007	R153 jBond	7.9700	7.97	114.92972	114.90	0.00
16/02/2007	R157 jBond	7.6700	7.66	142.01996	142.07	0.00
16/02/2007	R186 jBond	7.3900	7.39	133.87007	133.91	0.00
16/02/2007	R194 jBond	8.6320	8.75	101.11889	100.99	0.00
16/02/2007	R196 jBond	8.3900	8.46	102.74527	102.59	0.00
16/02/2007	R201 jBond	7.6700	7.66	107.74196	107.78	0.00
16/02/2007	R203 jBond	7.5700	7.56	108.49972	108.55	0.00
16/02/2007	R204 jBond	7.5300	7.52	104.98431	105.04	0.00
16/02/2007	R206 jBond	7.6850	7.68	99.77878	99.81	0.00
16/02/2007	R207 jBond	7.4900	7.48	98.76716	98.87	0.00
19/02/2007	R153 jBond	7.9100	7.97	115.15251	114.93	0.00
19/02/2007	R157 jBond	7.6100	7.67	142.50708	142.02	0.00
19/02/2007	R186 jBond	7.3300	7.39	134.66569	133.87	0.00
19/02/2007	R194 jBond	8.6000	8.63	101.17332	101.12	0.00
19/02/2007	R196 jBond	8.3450	8.39	102.85210	102.75	0.00
19/02/2007	R201 jBond	7.6100	7.67	108.12711	107.74	0.00
19/02/2007	R203 jBond	7.5100	7.57	108.96788	108.50	0.00
19/02/2007	R204 jBond	7.4700	7.53	105.48279	104.98	0.00
19/02/2007	R206 jBond	7.6200	7.69	100.14125	99.78	0.00
19/02/2007	R207 jBond	7.4300	7.49	99.27315	98.77	0.00
20/02/2007	R153 jBond	7.8950	7.91	115.22671	115.15	0.00
20/02/2007	R157 jBond	7.5500	7.61	142.99599	142.51	0.00
20/02/2007	R186 jBond	7.2800	7.33	135.33819	134.67	0.00
20/02/2007	R194 jBond	8.5500	8.60	101.24490	101.17	0.00
20/02/2007	R196 jBond	8.2950	8.35	102.96810	102.85	0.00
20/02/2007	R201 jBond	7.5500	7.61	108.51366	108.13	0.00

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20/02/2007	R203 jBond	7.4550	7.51	109.40090	108.97	0.00
20/02/2007	R204 jBond	7.4300	7.47	105.82373	105.48	0.00
20/02/2007	R206 jBond	7.5600	7.62	100.47854	100.14	0.00
20/02/2007	R207 jBond	7.3800	7.43	99.70052	99.27	0.00
21/02/2007	R153 jBond	7.8900	7.90	115.31716	115.23	0.00
21/02/2007	R157 jBond	7.5500	7.55	143.08384	143.00	0.00
21/02/2007	R186 jBond	7.2750	7.28	135.48280	135.34	0.00
21/02/2007	R194 jBond	8.5380	8.55	101.32663	101.24	0.00
21/02/2007	R196 jBond	8.2850	8.30	103.05598	102.97	0.00
21/02/2007	R201 jBond	7.5550	7.55	108.54955	108.51	0.00
21/02/2007	R203 jBond	7.4500	7.46	109.50471	109.40	0.00
21/02/2007	R204 jBond	7.4250	7.43	105.92740	105.82	0.00
21/02/2007	R206 jBond	7.5700	7.56	100.48754	100.48	0.00
21/02/2007	R207 jBond	7.3800	7.38	99.76042	99.70	0.00
22/02/2007	R153 jBond	7.8000	7.89	115.63873	115.32	0.00
22/02/2007	R157 jBond	7.4800	7.55	143.65122	143.08	0.00
22/02/2007	R186 jBond	7.2000	7.28	136.48743	135.48	0.00
22/02/2007	R194 jBond	8.4090	8.54	101.47291	101.33	0.00
22/02/2007	R196 jBond	8.1500	8.29	103.32892	103.06	0.00
22/02/2007	R201 jBond	7.4900	7.56	108.96761	108.55	0.00
22/02/2007	R203 jBond	7.3800	7.45	110.05261	109.50	0.00
22/02/2007	R204 jBond	7.3550	7.43	106.51115	105.93	0.00
22/02/2007	R206 jBond	7.5050	7.57	100.85192	100.49	0.00
22/02/2007	R207 jBond	7.3050	7.38	100.39533	99.76	0.00
23/02/2007	R153 jBond	7.8200	7.80	115.59716	115.64	0.00
23/02/2007	R157 jBond	7.5000	7.48	143.52639	143.65	0.00
23/02/2007	R186 jBond	7.2300	7.20	136.12150	136.49	0.00
23/02/2007	R194 jBond	8.4840	8.41	101.42472	101.47	0.00
23/02/2007	R196 jBond	8.2250	8.15	103.21301	103.33	0.00

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23/02/2007	R201 jBond	7.5150	7.49	108.83716	108.97	0.00
23/02/2007	R203 jBond	7.4000	7.38	109.92410	110.05	0.00
23/02/2007	R204 jBond	7.3800	7.36	106.33096	106.51	0.00
23/02/2007	R206 jBond	7.5350	7.51	100.71366	100.85	0.00
23/02/2007	R207 jBond	7.3250	7.31	100.25077	100.40	0.00
26/02/2007	R153 jBond	7.8900	7.82	115.39073	115.60	0.00
26/02/2007	R157 jBond	7.5750	7.50	142.98037	143.53	0.00
26/02/2007	R186 jBond	7.3150	7.23	135.04542	136.12	0.00
26/02/2007	R194 jBond	8.5040	8.48	101.42868	101.42	0.00
26/02/2007	R196 jBond	8.2550	8.23	103.18027	103.21	0.00
26/02/2007	R201 jBond	7.5950	7.52	108.37332	108.84	0.00
26/02/2007	R203 jBond	7.4800	7.40	109.34691	109.92	0.00
26/02/2007	R204 jBond	7.4600	7.38	105.71140	106.33	0.00
26/02/2007	R206 jBond	7.6150	7.54	100.31246	100.71	0.00
26/02/2007	R207 jBond	7.4000	7.33	99.65726	100.25	0.00
27/02/2007	R153 jBond	7.9400	7.89	115.25081	115.39	0.00
27/02/2007	R157 jBond	7.6050	7.58	142.78063	142.98	0.00
27/02/2007	R186 jBond	7.3700	7.32	134.36589	135.05	0.00
27/02/2007	R194 jBond	8.4860	8.50	101.46863	101.43	0.00
27/02/2007	R196 jBond	8.2550	8.26	103.20295	103.18	0.00
27/02/2007	R201 jBond	7.6400	7.60	108.12350	108.37	0.00
27/02/2007	R203 jBond	7.5150	7.48	109.10836	109.35	0.00
27/02/2007	R204 jBond	7.4900	7.46	105.49376	105.71	0.00
27/02/2007	R206 jBond	7.6500	7.62	100.14939	100.31	0.00
27/02/2007	R207 jBond	7.4300	7.40	99.43334	99.66	0.00
28/02/2007	R153 jBond	7.9800	7.94	115.19313	115.25	0.00
28/02/2007	R157 jBond	7.6300	7.61	135.94255	142.78	0.00
28/02/2007	R186 jBond	7.3900	7.37	134.19072	134.37	0.00
28/02/2007	R194 jBond	8.5510	8.49	101.47649	101.47	0.00

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28/02/2007	R196 jBond	8.3200	8.26	103.15184	103.20	0.00
28/02/2007	R201 jBond	7.6600	7.64	108.06982	108.12	0.00
28/02/2007	R203 jBond	7.5300	7.52	104.94708	109.11	0.00
28/02/2007	R204 jBond	7.5100	7.49	105.39893	105.49	0.00
28/02/2007	R206 jBond	7.6700	7.65	100.10698	100.15	0.00
28/02/2007	R207 jBond	7.4450	7.43	99.37186	99.43	0.00