



j-Bonds Monthly Statistics Report

For December 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2007	R153 jBond	9.5400	9.49	111.59823	111.69	0.00
03/12/2007	R157 jBond	8.5300	8.51	130.83702	130.94	0.00
03/12/2007	R186 jBond	8.0900	8.09	128.02129	127.99	0.00
03/12/2007	R196 jBond	10.3550	10.31	102.24717	102.27	0.00
03/12/2007	R201 jBond	8.6000	8.58	104.78953	104.87	0.00
03/12/2007	R203 jBond	8.3900	8.39	100.91615	100.93	0.00
03/12/2007	R204 jBond	8.3700	8.38	101.03311	100.98	0.00
03/12/2007	R206 jBond	8.6850	8.67	97.39404	97.44	0.00
03/12/2007	R207 jBond	8.3450	8.34	94.57856	94.59	0.00
03/12/2007	R209 jBond	7.7650	7.77	83.87609	83.86	0.00
04/12/2007	R153 jBond	9.5050	9.54	111.71378	111.60	0.00
04/12/2007	R157 jBond	8.5000	8.53	131.06510	130.84	0.00
04/12/2007	R186 jBond	8.0250	8.09	128.78653	128.02	0.00
04/12/2007	R196 jBond	10.3200	10.36	102.31515	102.25	0.00
04/12/2007	R201 jBond	8.5700	8.60	104.97056	104.79	0.00
04/12/2007	R203 jBond	8.3500	8.39	101.20111	100.92	0.00
04/12/2007	R204 jBond	8.3300	8.37	101.33589	101.03	0.00
04/12/2007	R206 jBond	8.6550	8.69	97.55176	97.39	0.00
04/12/2007	R207 jBond	8.2900	8.35	94.99173	94.58	0.00
04/12/2007	R209 jBond	7.6800	7.77	84.73197	83.88	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2007	R153 jBond	9.4200	9.51	112.01040	111.71	0.00
05/12/2007	R157 jBond	8.4200	8.50	131.68473	131.07	0.00
05/12/2007	R186 jBond	7.9400	8.03	129.84392	128.79	0.00
05/12/2007	R196 jBond	10.2400	10.32	102.49019	102.32	0.00
05/12/2007	R201 jBond	8.4800	8.57	105.51499	104.97	0.00
05/12/2007	R203 jBond	8.2650	8.35	101.82919	101.20	0.00
05/12/2007	R204 jBond	8.2500	8.33	101.96695	101.34	0.00
05/12/2007	R206 jBond	8.5550	8.66	98.07115	97.55	0.00
05/12/2007	R207 jBond	8.2000	8.29	95.70095	94.99	0.00
05/12/2007	R209 jBond	7.5950	7.68	85.63655	84.73	0.00
06/12/2007	R153 jBond	9.3200	9.42	112.28712	112.01	0.00
06/12/2007	R157 jBond	8.3800	8.42	131.98042	131.68	0.00
06/12/2007	R186 jBond	7.9700	7.94	124.28759	129.84	0.00
06/12/2007	R196 jBond	10.2050	10.24	102.55766	102.49	0.00
06/12/2007	R201 jBond	8.4400	8.48	101.38450	105.51	0.00
06/12/2007	R203 jBond	8.2400	8.27	102.01725	101.83	0.00
06/12/2007	R204 jBond	8.2300	8.25	98.13974	101.97	0.00
06/12/2007	R206 jBond	8.5100	8.56	98.29766	98.07	0.00
06/12/2007	R207 jBond	8.1850	8.20	95.83014	95.70	0.00
06/12/2007	R209 jBond	7.6450	7.60	85.15101	85.64	0.00
07/12/2007	R153 jBond	9.3200	9.32	112.31537	112.29	0.00
07/12/2007	R157 jBond	8.3800	8.38	132.01019	131.98	0.00
07/12/2007	R186 jBond	7.9700	7.97	124.31413	124.29	0.00
07/12/2007	R196 jBond	10.2050	10.21	102.58586	102.56	0.00
07/12/2007	R201 jBond	8.4400	8.44	101.40741	101.38	0.00
07/12/2007	R203 jBond	8.2400	8.24	102.03988	102.02	0.00
07/12/2007	R204 jBond	8.2300	8.23	98.16137	98.14	0.00
07/12/2007	R206 jBond	8.5100	8.51	98.31993	98.30	0.00
07/12/2007	R207 jBond	8.1850	8.19	95.85102	95.83	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2007	R209 jBond	7.6950	7.65	84.67031	85.15	0.00
10/12/2007	R153 jBond	9.2450	9.32	112.52994	112.32	0.00
10/12/2007	R157 jBond	8.3550	8.38	132.20639	132.01	0.00
10/12/2007	R186 jBond	7.9700	7.97	124.34067	124.31	0.00
10/12/2007	R196 jBond	10.1200	10.21	102.70894	102.59	0.00
10/12/2007	R201 jBond	8.4150	8.44	101.56218	101.41	0.00
10/12/2007	R203 jBond	8.2200	8.24	102.19505	102.04	0.00
10/12/2007	R204 jBond	8.2150	8.23	98.28923	98.16	0.00
10/12/2007	R206 jBond	8.4900	8.51	98.43306	98.32	0.00
10/12/2007	R207 jBond	8.1650	8.19	96.01654	95.85	0.00
10/12/2007	R209 jBond	7.6950	7.70	84.68778	84.67	0.00
11/12/2007	R153 jBond	9.2450	9.25	112.55804	112.53	0.00
11/12/2007	R157 jBond	8.3550	8.36	132.23613	132.21	0.00
11/12/2007	R186 jBond	7.9700	7.97	124.36723	124.34	0.00
11/12/2007	R196 jBond	10.1200	10.12	102.73695	102.71	0.00
11/12/2007	R201 jBond	8.4150	8.42	101.58505	101.56	0.00
11/12/2007	R203 jBond	8.2200	8.22	102.21768	102.20	0.00
11/12/2007	R204 jBond	8.2150	8.22	98.31086	98.29	0.00
11/12/2007	R206 jBond	8.4900	8.49	98.45531	98.43	0.00
11/12/2007	R207 jBond	8.1650	8.17	96.03742	96.02	0.00
11/12/2007	R209 jBond	7.6350	7.70	85.30360	84.69	0.00
12/12/2007	R153 jBond	9.2800	9.25	112.58392	112.56	0.00
12/12/2007	R157 jBond	8.3750	8.36	132.22215	132.24	0.00
12/12/2007	R186 jBond	7.9650	7.97	124.53089	124.37	0.00
12/12/2007	R196 jBond	10.1450	10.12	102.82147	102.74	0.00
12/12/2007	R201 jBond	8.4300	8.42	101.59757	101.59	0.00
12/12/2007	R203 jBond	8.2300	8.22	102.24197	102.22	0.00
12/12/2007	R204 jBond	8.2200	8.22	98.36199	98.31	0.00
12/12/2007	R206 jBond	8.5100	8.49	98.45362	98.46	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2007	R207 jBond	8.1800	8.17	96.01258	96.04	0.00
12/12/2007	R209 jBond	7.6450	7.64	85.27328	85.30	0.00
13/12/2007	R153 jBond	9.3150	9.28	112.52573	112.58	0.00
13/12/2007	R157 jBond	8.4000	8.38	132.08606	132.22	0.00
13/12/2007	R186 jBond	7.9850	7.97	124.32817	124.53	0.00
13/12/2007	R196 jBond	10.1450	10.15	102.84958	102.82	0.00
13/12/2007	R201 jBond	8.4500	8.43	101.51526	101.60	0.00
13/12/2007	R203 jBond	8.2500	8.23	102.13235	102.24	0.00
13/12/2007	R204 jBond	8.2400	8.22	98.24222	98.36	0.00
13/12/2007	R206 jBond	8.5350	8.51	98.36272	98.45	0.00
13/12/2007	R207 jBond	8.2000	8.18	95.88922	96.01	0.00
13/12/2007	R209 jBond	7.6700	7.65	85.04112	85.27	0.00
14/12/2007	R153 jBond	9.3150	9.32	112.55403	112.53	0.00
14/12/2007	R157 jBond	8.4000	8.40	132.11591	132.09	0.00
14/12/2007	R186 jBond	7.9850	7.99	124.35476	124.33	0.00
14/12/2007	R196 jBond	10.1800	10.15	102.83923	102.85	0.00
14/12/2007	R201 jBond	8.4500	8.45	101.53823	101.52	0.00
14/12/2007	R203 jBond	8.2500	8.25	102.15503	102.13	0.00
14/12/2007	R204 jBond	8.2400	8.24	98.26390	98.24	0.00
14/12/2007	R206 jBond	8.5350	8.54	98.38506	98.36	0.00
14/12/2007	R207 jBond	8.2000	8.20	95.91017	95.89	0.00
14/12/2007	R209 jBond	7.7100	7.67	84.66168	85.04	0.00
18/12/2007	R153 jBond	9.4300	9.32	112.29959	112.55	0.00
18/12/2007	R157 jBond	8.5000	8.40	131.48540	132.12	0.00
18/12/2007	R186 jBond	8.0850	7.99	123.24449	124.35	0.00
18/12/2007	R196 jBond	10.2900	10.18	102.74692	102.84	0.00
18/12/2007	R201 jBond	8.5500	8.45	101.03739	101.54	0.00
18/12/2007	R203 jBond	8.3500	8.25	101.52003	102.16	0.00
18/12/2007	R204 jBond	8.3400	8.24	97.58275	98.26	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2007	R206 jBond	8.6650	8.54	97.82183	98.39	0.00
18/12/2007	R207 jBond	8.3050	8.20	95.17874	95.91	0.00
18/12/2007	R209 jBond	7.7650	7.71	84.13837	84.66	0.00
19/12/2007	R153 jBond	9.4650	9.43	112.29976	112.30	0.00
19/12/2007	R157 jBond	8.5400	8.50	131.31298	131.49	0.00
19/12/2007	R186 jBond	8.1250	8.09	122.87433	123.24	0.00
19/12/2007	R196 jBond	10.3250	10.29	102.79435	102.75	0.00
19/12/2007	R201 jBond	8.5900	8.55	100.89836	101.04	0.00
19/12/2007	R203 jBond	8.3900	8.35	101.32713	101.52	0.00
19/12/2007	R204 jBond	8.3800	8.34	97.36898	97.58	0.00
19/12/2007	R206 jBond	8.7050	8.67	97.71040	97.82	0.00
19/12/2007	R207 jBond	8.3450	8.31	94.95754	95.18	0.00
19/12/2007	R209 jBond	7.8100	7.77	83.75269	84.14	0.00
20/12/2007	R153 jBond	9.4650	9.47	112.38586	112.30	0.00
20/12/2007	R157 jBond	8.5400	8.54	131.40352	131.31	0.00
20/12/2007	R186 jBond	8.1250	8.13	122.95456	122.87	0.00
20/12/2007	R196 jBond	10.3250	10.33	102.88015	102.79	0.00
20/12/2007	R201 jBond	8.5900	8.59	100.96795	100.90	0.00
20/12/2007	R203 jBond	8.3900	8.39	101.39579	101.33	0.00
20/12/2007	R204 jBond	8.3800	8.38	97.43452	97.37	0.00
20/12/2007	R206 jBond	8.7050	8.71	97.77829	97.71	0.00
20/12/2007	R207 jBond	8.3450	8.35	95.02085	94.96	0.00
20/12/2007	R209 jBond	7.9200	7.81	82.74987	83.75	0.00
21/12/2007	R153 jBond	9.5100	9.47	112.30504	112.39	0.00
21/12/2007	R157 jBond	8.6400	8.54	130.78097	131.40	0.00
21/12/2007	R186 jBond	8.2500	8.13	121.59059	122.95	0.00
21/12/2007	R196 jBond	10.3650	10.33	102.86568	102.88	0.00
21/12/2007	R201 jBond	8.6900	8.59	100.47313	100.97	0.00
21/12/2007	R203 jBond	8.4950	8.39	100.73738	101.40	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2007	R204 jBond	8.4800	8.38	96.76352	97.43	0.00
21/12/2007	R206 jBond	8.8000	8.71	97.37782	97.78	0.00
21/12/2007	R207 jBond	8.4500	8.35	94.30145	95.02	0.00
21/12/2007	R209 jBond	7.9400	7.92	82.57791	82.75	0.00
24/12/2007	R153 jBond	9.5100	9.51	112.39154	112.31	0.00
24/12/2007	R157 jBond	8.6400	8.64	130.87216	130.78	0.00
24/12/2007	R186 jBond	8.2500	8.25	121.67118	121.59	0.00
24/12/2007	R196 jBond	10.3650	10.37	102.95187	102.87	0.00
24/12/2007	R201 jBond	8.6900	8.69	100.54321	100.47	0.00
24/12/2007	R203 jBond	8.4950	8.50	100.80648	100.74	0.00
24/12/2007	R204 jBond	8.4800	8.48	96.82943	96.76	0.00
24/12/2007	R206 jBond	8.8000	8.80	97.44620	97.38	0.00
24/12/2007	R207 jBond	8.4500	8.45	94.36510	94.30	0.00
24/12/2007	R209 jBond	7.9400	7.94	82.63063	82.58	0.00
27/12/2007	R153 jBond	9.4700	9.51	112.54614	112.39	0.00
27/12/2007	R157 jBond	8.6000	8.64	131.19318	130.87	0.00
27/12/2007	R186 jBond	8.2100	8.25	122.16723	121.67	0.00
27/12/2007	R196 jBond	10.3250	10.37	103.05196	102.95	0.00
27/12/2007	R201 jBond	8.6500	8.69	100.79647	100.54	0.00
27/12/2007	R203 jBond	8.4550	8.50	101.11116	100.81	0.00
27/12/2007	R204 jBond	8.4400	8.48	97.14953	96.83	0.00
27/12/2007	R206 jBond	8.7600	8.80	97.66940	97.45	0.00
27/12/2007	R207 jBond	8.4100	8.45	94.68853	94.37	0.00
27/12/2007	R209 jBond	7.9000	7.94	83.04554	82.63	0.00
28/12/2007	R153 jBond	9.4500	9.47	112.62334	112.55	0.00
28/12/2007	R157 jBond	8.5800	8.60	131.35384	131.19	0.00
28/12/2007	R186 jBond	8.1900	8.21	122.41612	122.17	0.00
28/12/2007	R196 jBond	10.3000	10.33	103.10720	103.05	0.00
28/12/2007	R201 jBond	8.6300	8.65	100.92322	100.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2007	R203 jBond	8.4350	8.46	101.26376	101.11	0.00
28/12/2007	R204 jBond	8.4200	8.44	97.30993	97.15	0.00
28/12/2007	R206 jBond	8.7400	8.76	97.78107	97.67	0.00
28/12/2007	R207 jBond	8.3900	8.41	94.85063	94.69	0.00
28/12/2007	R209 jBond	7.8800	7.90	83.25407	83.05	0.00
31/12/2007	R153 jBond	9.4500	9.45	112.65207	112.62	0.00
31/12/2007	R157 jBond	8.5800	8.58	131.38417	131.35	0.00
31/12/2007	R186 jBond	8.1900	8.19	122.44297	122.42	0.00
31/12/2007	R196 jBond	10.3000	10.30	103.13580	103.11	0.00
31/12/2007	R201 jBond	8.6300	8.63	100.94653	100.92	0.00
31/12/2007	R203 jBond	8.4350	8.44	101.28675	101.26	0.00
31/12/2007	R204 jBond	8.4200	8.42	97.33186	97.31	0.00
31/12/2007	R206 jBond	8.7400	8.74	97.80379	97.78	0.00
31/12/2007	R207 jBond	8.3900	8.39	94.87182	94.85	0.00
31/12/2007	R209 jBond	7.9730	7.88	82.38987	83.25	0.00