



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