



# j-Bonds Monthly Statistics Report

For July 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2007	R153 jBond	8.9200	9.09	115.46432	114.96	0.00
02/07/2007	R157 jBond	8.3300	8.49	134.34546	133.20	0.00
02/07/2007	R186 jBond	8.1100	8.25	123.59157	122.04	0.00
02/07/2007	R196 jBond	9.2900	9.45	104.49312	104.22	0.00
02/07/2007	R201 jBond	8.4100	8.56	102.18481	101.34	0.00
02/07/2007	R203 jBond	8.2500	8.40	102.49099	101.45	0.00
02/07/2007	R204 jBond	8.2500	8.39	98.46970	97.44	0.00
02/07/2007	R206 jBond	8.4050	8.57	95.32070	98.27	0.00
02/07/2007	R207 jBond	8.1900	8.34	92.52541	95.03	0.00
02/07/2007	R209 jBond	7.8100	7.95	83.85949	82.50	0.00
03/07/2007	R153 jBond	8.9250	8.92	115.47728	115.46	0.00
03/07/2007	R157 jBond	8.3400	8.33	134.30538	134.35	0.00
03/07/2007	R186 jBond	8.1250	8.11	123.44771	123.59	0.00
03/07/2007	R196 jBond	9.3050	9.29	104.49622	104.49	0.00
03/07/2007	R201 jBond	8.4250	8.41	102.12500	102.18	0.00
03/07/2007	R203 jBond	8.2600	8.25	102.44547	102.49	0.00
03/07/2007	R204 jBond	8.2600	8.25	98.41917	98.47	0.00
03/07/2007	R206 jBond	8.4200	8.41	95.27033	95.32	0.00
03/07/2007	R207 jBond	8.2000	8.19	92.47238	92.53	0.00
03/07/2007	R209 jBond	7.8400	7.81	83.58611	83.86	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2007	R153 jBond	8.8900	8.93	115.66026	115.48	0.00
04/07/2007	R157 jBond	8.3300	8.34	134.46468	134.31	0.00
04/07/2007	R186 jBond	8.1200	8.13	123.58517	123.45	0.00
04/07/2007	R196 jBond	9.2750	9.31	104.61890	104.50	0.00
04/07/2007	R201 jBond	8.4100	8.43	102.27685	102.13	0.00
04/07/2007	R203 jBond	8.2550	8.26	102.54708	102.45	0.00
04/07/2007	R204 jBond	8.2550	8.26	98.52061	98.42	0.00
04/07/2007	R206 jBond	8.4100	8.42	95.38345	95.27	0.00
04/07/2007	R207 jBond	8.1950	8.20	92.57074	92.47	0.00
04/07/2007	R209 jBond	7.8300	7.84	83.73560	83.59	0.00
05/07/2007	R153 jBond	8.9100	8.89	115.63006	115.66	0.00
05/07/2007	R157 jBond	8.3650	8.33	134.25047	134.46	0.00
05/07/2007	R186 jBond	8.1100	8.12	123.72588	123.59	0.00
05/07/2007	R196 jBond	9.2950	9.28	104.61460	104.62	0.00
05/07/2007	R201 jBond	8.4350	8.41	102.16205	102.28	0.00
05/07/2007	R203 jBond	8.2900	8.26	102.33204	102.55	0.00
05/07/2007	R204 jBond	8.2850	8.26	98.32596	98.52	0.00
05/07/2007	R206 jBond	8.4350	8.41	95.28529	95.38	0.00
05/07/2007	R207 jBond	8.2250	8.20	92.37109	92.57	0.00
05/07/2007	R209 jBond	7.8150	7.83	83.89870	83.74	0.00
06/07/2007	R153 jBond	8.9500	8.91	115.54259	115.63	0.00
06/07/2007	R157 jBond	8.3850	8.37	134.14123	134.25	0.00
06/07/2007	R186 jBond	8.1250	8.11	123.58209	123.73	0.00
06/07/2007	R196 jBond	9.3200	9.30	104.60292	104.61	0.00
06/07/2007	R201 jBond	8.4350	8.44	102.18511	102.16	0.00
06/07/2007	R203 jBond	8.3100	8.29	102.21922	102.33	0.00
06/07/2007	R204 jBond	8.3050	8.29	98.20386	98.33	0.00
06/07/2007	R206 jBond	8.4350	8.44	95.30704	95.29	0.00
06/07/2007	R207 jBond	8.2500	8.23	92.20874	92.37	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2007	R209 jBond	7.8350	7.82	83.72234	83.90	0.00
09/07/2007	R153 jBond	8.9200	8.95	115.65614	115.54	0.00
09/07/2007	R157 jBond	8.3500	8.39	134.41473	134.14	0.00
09/07/2007	R186 jBond	8.0800	8.13	124.12201	123.58	0.00
09/07/2007	R196 jBond	9.2900	9.32	104.67376	104.60	0.00
09/07/2007	R201 jBond	8.4000	8.44	102.40110	102.19	0.00
09/07/2007	R203 jBond	8.2750	8.31	102.47892	102.22	0.00
09/07/2007	R204 jBond	8.2700	8.31	98.47768	98.20	0.00
09/07/2007	R206 jBond	8.4000	8.44	95.49657	95.31	0.00
09/07/2007	R207 jBond	8.2150	8.25	92.48554	92.21	0.00
09/07/2007	R209 jBond	7.7900	7.84	84.17733	83.72	0.00
10/07/2007	R153 jBond	8.9150	8.92	115.69792	115.66	0.00
10/07/2007	R157 jBond	8.3300	8.35	134.58402	134.41	0.00
10/07/2007	R186 jBond	8.0600	8.08	124.37792	124.12	0.00
10/07/2007	R196 jBond	9.2750	9.29	104.72205	104.67	0.00
10/07/2007	R201 jBond	8.3850	8.40	102.50693	102.40	0.00
10/07/2007	R203 jBond	8.2550	8.28	102.63728	102.48	0.00
10/07/2007	R204 jBond	8.2450	8.27	98.68000	98.48	0.00
10/07/2007	R206 jBond	8.3850	8.40	95.59027	95.50	0.00
10/07/2007	R207 jBond	8.1950	8.22	92.65293	92.49	0.00
10/07/2007	R209 jBond	7.7750	7.79	84.34155	84.18	0.00
11/07/2007	R153 jBond	8.9500	8.92	115.68012	115.70	0.00
11/07/2007	R157 jBond	8.3800	8.33	134.32575	134.58	0.00
11/07/2007	R186 jBond	8.1250	8.06	123.71662	124.38	0.00
11/07/2007	R196 jBond	9.3050	9.28	104.75479	104.72	0.00
11/07/2007	R201 jBond	8.4300	8.39	102.32802	102.51	0.00
11/07/2007	R203 jBond	8.3050	8.26	102.36617	102.64	0.00
11/07/2007	R204 jBond	8.2950	8.25	98.38496	98.68	0.00
11/07/2007	R206 jBond	8.4300	8.39	95.43942	95.59	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2007	R207 jBond	8.2450	8.20	92.34795	92.65	0.00
11/07/2007	R209 jBond	7.8450	7.78	83.71360	84.34	0.00
12/07/2007	R153 jBond	8.9650	8.95	115.66481	115.68	0.00
12/07/2007	R157 jBond	8.3950	8.38	134.25163	134.33	0.00
12/07/2007	R186 jBond	8.1400	8.13	123.57332	123.72	0.00
12/07/2007	R196 jBond	9.3150	9.31	104.76582	104.75	0.00
12/07/2007	R201 jBond	8.4450	8.43	102.26864	102.33	0.00
12/07/2007	R203 jBond	8.3250	8.31	102.25372	102.37	0.00
12/07/2007	R204 jBond	8.3150	8.30	98.26315	98.38	0.00
12/07/2007	R206 jBond	8.4450	8.43	95.38914	95.44	0.00
12/07/2007	R207 jBond	8.2600	8.25	92.25872	92.35	0.00
12/07/2007	R209 jBond	7.8600	7.85	83.58654	83.71	0.00
13/07/2007	R153 jBond	8.9450	8.97	115.74944	115.66	0.00
13/07/2007	R157 jBond	8.3800	8.40	134.38569	134.25	0.00
13/07/2007	R186 jBond	8.1450	8.14	123.54359	123.57	0.00
13/07/2007	R196 jBond	9.2950	9.32	104.82143	104.77	0.00
13/07/2007	R201 jBond	8.4350	8.45	102.34671	102.27	0.00
13/07/2007	R203 jBond	8.3100	8.33	102.37765	102.25	0.00
13/07/2007	R204 jBond	8.3000	8.32	98.39273	98.26	0.00
13/07/2007	R206 jBond	8.4350	8.45	95.45835	95.39	0.00
13/07/2007	R207 jBond	8.2500	8.26	92.35199	92.26	0.00
13/07/2007	R209 jBond	7.8900	7.86	83.31606	83.59	0.00
16/07/2007	R153 jBond	8.9450	8.95	115.77698	115.75	0.00
16/07/2007	R157 jBond	8.3750	8.38	134.45036	134.39	0.00
16/07/2007	R186 jBond	8.1400	8.15	123.62720	123.54	0.00
16/07/2007	R196 jBond	9.3000	9.30	104.83990	104.82	0.00
16/07/2007	R201 jBond	8.4350	8.44	102.36981	102.35	0.00
16/07/2007	R203 jBond	8.3050	8.31	102.43410	102.38	0.00
16/07/2007	R204 jBond	8.2900	8.30	98.48647	98.39	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2007	R206 jBond	8.4350	8.44	95.47979	95.46	0.00
16/07/2007	R207 jBond	8.2400	8.25	92.44533	92.35	0.00
16/07/2007	R209 jBond	7.9000	7.89	83.23802	83.32	0.00
17/07/2007	R153 jBond	8.9650	8.95	115.74754	115.78	0.00
17/07/2007	R157 jBond	8.4050	8.38	134.27239	134.45	0.00
17/07/2007	R186 jBond	8.1700	8.14	123.31484	123.63	0.00
17/07/2007	R196 jBond	9.3200	9.30	104.83621	104.84	0.00
17/07/2007	R201 jBond	8.4650	8.44	102.22828	102.37	0.00
17/07/2007	R203 jBond	8.3350	8.31	102.25432	102.43	0.00
17/07/2007	R204 jBond	8.3200	8.29	98.29294	98.49	0.00
17/07/2007	R206 jBond	8.4650	8.44	95.35805	95.48	0.00
17/07/2007	R207 jBond	8.2750	8.24	92.21032	92.45	0.00
17/07/2007	R209 jBond	7.9300	7.90	82.96977	83.24	0.00
18/07/2007	R153 jBond	9.0150	8.97	115.68841	115.75	0.00
18/07/2007	R157 jBond	8.4550	8.41	134.01724	134.27	0.00
18/07/2007	R186 jBond	8.2100	8.17	122.94568	123.31	0.00
18/07/2007	R196 jBond	9.3500	9.32	104.86994	104.84	0.00
18/07/2007	R201 jBond	8.5100	8.47	102.05162	102.23	0.00
18/07/2007	R203 jBond	8.3850	8.34	101.98640	102.25	0.00
18/07/2007	R204 jBond	8.3700	8.32	98.00121	98.29	0.00
18/07/2007	R206 jBond	8.5100	8.47	95.20844	95.36	0.00
18/07/2007	R207 jBond	8.3200	8.28	91.94454	92.21	0.00
18/07/2007	R209 jBond	7.9450	7.93	82.88037	82.97	0.00
19/07/2007	R153 jBond	9.0000	9.02	115.75865	115.69	0.00
19/07/2007	R157 jBond	8.4300	8.46	134.21985	134.02	0.00
19/07/2007	R186 jBond	8.1850	8.21	123.25373	122.95	0.00
19/07/2007	R196 jBond	9.3450	9.35	104.90333	104.87	0.00
19/07/2007	R201 jBond	8.4800	8.51	102.23884	102.05	0.00
19/07/2007	R203 jBond	8.3600	8.39	102.17696	101.99	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2007	R204 jBond	8.3500	8.37	98.16591	98.00	0.00
19/07/2007	R206 jBond	8.4850	8.51	95.34883	95.21	0.00
19/07/2007	R207 jBond	8.3000	8.32	92.10993	91.94	0.00
19/07/2007	R209 jBond	7.9250	7.95	83.08785	82.88	0.00
20/07/2007	R153 jBond	9.0400	9.00	115.67312	115.76	0.00
20/07/2007	R157 jBond	8.4600	8.43	134.04312	134.22	0.00
20/07/2007	R186 jBond	8.2150	8.19	122.94367	123.25	0.00
20/07/2007	R196 jBond	9.3650	9.35	104.90005	104.90	0.00
20/07/2007	R201 jBond	8.5000	8.48	102.15272	102.24	0.00
20/07/2007	R203 jBond	8.3900	8.36	101.99843	102.18	0.00
20/07/2007	R204 jBond	8.3800	8.35	97.97388	98.17	0.00
20/07/2007	R206 jBond	8.5000	8.49	95.29907	95.35	0.00
20/07/2007	R207 jBond	8.3300	8.30	91.91290	92.11	0.00
20/07/2007	R209 jBond	7.9500	7.93	82.86832	83.09	0.00
23/07/2007	R153 jBond	9.0300	9.04	115.72918	115.67	0.00
23/07/2007	R157 jBond	8.4500	8.46	134.14219	134.04	0.00
23/07/2007	R186 jBond	8.2050	8.22	123.08291	122.94	0.00
23/07/2007	R196 jBond	9.3550	9.37	104.94077	104.90	0.00
23/07/2007	R201 jBond	8.4900	8.50	102.23058	102.15	0.00
23/07/2007	R203 jBond	8.3800	8.39	102.08823	102.00	0.00
23/07/2007	R204 jBond	8.3700	8.38	98.06710	97.97	0.00
23/07/2007	R206 jBond	8.4900	8.50	95.36814	95.30	0.00
23/07/2007	R207 jBond	8.3200	8.33	92.00566	91.91	0.00
23/07/2007	R209 jBond	7.2950	7.95	89.49510	82.87	0.00
24/07/2007	R153 jBond	8.9850	9.03	115.88419	115.73	0.00
24/07/2007	R157 jBond	8.4000	8.45	134.51740	134.14	0.00
24/07/2007	R186 jBond	8.1500	8.21	123.72979	123.08	0.00
24/07/2007	R196 jBond	9.3100	9.36	105.03265	104.94	0.00
24/07/2007	R201 jBond	8.4350	8.49	102.55485	102.23	0.00

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24/07/2007	R203 jBond	8.3300	8.38	102.44693	102.09	0.00
24/07/2007	R204 jBond	8.3200	8.37	98.44630	98.07	0.00
24/07/2007	R206 jBond	8.4350	8.49	95.65144	95.37	0.00
24/07/2007	R207 jBond	8.2650	8.32	92.42544	92.01	0.00
24/07/2007	R209 jBond	7.8650	7.30	83.71467	89.50	0.00
25/07/2007	R153 jBond	9.0200	8.99	115.86852	115.88	0.00
25/07/2007	R157 jBond	8.4200	8.40	134.46961	134.52	0.00
25/07/2007	R186 jBond	8.1800	8.15	123.47222	123.73	0.00
25/07/2007	R196 jBond	9.3450	9.31	105.05966	105.03	0.00
25/07/2007	R201 jBond	8.4550	8.44	102.51481	102.55	0.00
25/07/2007	R203 jBond	8.3500	8.33	102.38064	102.45	0.00
25/07/2007	R204 jBond	8.3400	8.32	98.36906	98.45	0.00
25/07/2007	R206 jBond	8.4550	8.44	95.62068	95.65	0.00
25/07/2007	R207 jBond	8.2850	8.27	92.34103	92.43	0.00
25/07/2007	R209 jBond	7.8900	7.87	83.52772	83.71	0.00
26/07/2007	R153 jBond	9.1500	9.02	115.53091	115.87	0.00
26/07/2007	R157 jBond	8.5100	8.42	133.88116	134.47	0.00
26/07/2007	R186 jBond	8.2650	8.18	122.54761	123.47	0.00
26/07/2007	R196 jBond	9.4550	9.35	104.92614	105.06	0.00
26/07/2007	R201 jBond	8.5550	8.46	101.99282	102.51	0.00
26/07/2007	R203 jBond	8.4400	8.35	101.80130	102.38	0.00
26/07/2007	R204 jBond	8.4300	8.34	97.75086	98.37	0.00
26/07/2007	R206 jBond	8.5550	8.46	95.16812	95.62	0.00
26/07/2007	R207 jBond	8.3750	8.29	91.71073	92.34	0.00
26/07/2007	R209 jBond	7.9750	7.89	82.73828	83.53	0.00
27/07/2007	R153 jBond	9.2200	9.15	115.36304	115.53	0.00
27/07/2007	R157 jBond	8.5650	8.51	133.53550	133.88	0.00
27/07/2007	R186 jBond	8.2900	8.27	122.29700	122.55	0.00
27/07/2007	R196 jBond	9.5150	9.46	104.86572	104.93	0.00

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27/07/2007	R201 jBond	8.6150	8.56	101.69093	101.99	0.00
27/07/2007	R203 jBond	8.4900	8.44	101.49180	101.80	0.00
27/07/2007	R204 jBond	8.4800	8.43	97.41975	97.75	0.00
27/07/2007	R206 jBond	8.6150	8.56	94.90682	95.17	0.00
27/07/2007	R207 jBond	8.4300	8.38	91.33664	91.71	0.00
27/07/2007	R209 jBond	7.9950	7.98	82.56797	82.74	0.00
30/07/2007	R153 jBond	9.2550	9.22	115.29358	115.36	0.00
30/07/2007	R157 jBond	8.5700	8.57	133.53183	133.54	0.00
30/07/2007	R186 jBond	8.2750	8.29	122.49066	122.30	0.00
30/07/2007	R196 jBond	9.5400	9.52	104.85615	104.87	0.00
30/07/2007	R201 jBond	8.6150	8.62	101.71436	101.69	0.00
30/07/2007	R203 jBond	8.4900	8.49	101.51473	101.49	0.00
30/07/2007	R204 jBond	8.4800	8.48	97.44186	97.42	0.00
30/07/2007	R206 jBond	8.6150	8.62	94.92856	94.91	0.00
30/07/2007	R207 jBond	8.4300	8.43	91.35713	91.34	0.00
30/07/2007	R209 jBond	7.9750	8.00	82.77365	82.57	0.00
31/07/2007	R153 jBond	9.2450	9.26	115.34981	115.29	0.00
31/07/2007	R157 jBond	8.5650	8.57	133.59637	133.53	0.00
31/07/2007	R186 jBond	8.2800	8.28	122.46226	122.49	0.00
31/07/2007	R196 jBond	9.5350	9.54	104.88990	104.86	0.00
31/07/2007	R201 jBond	8.6100	8.62	101.76484	101.71	0.00
31/07/2007	R203 jBond	8.4900	8.49	101.53767	101.51	0.00
31/07/2007	R204 jBond	8.4750	8.48	97.49921	97.44	0.00
31/07/2007	R206 jBond	8.6100	8.62	94.97385	94.93	0.00
31/07/2007	R207 jBond	8.4250	8.43	91.41341	91.36	0.00
31/07/2007	R209 jBond	7.9450	7.98	83.07467	82.77	0.00