



j-Bonds Monthly Statistics Report

For March 2008

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2008	R153 jBond	9.6550	9.58	107.46725	107.61	0.00
03/03/2008	R157 jBond	9.1050	8.99	123.24358	123.96	0.00
03/03/2008	R186 jBond	8.9550	8.80	116.07956	117.67	0.00
03/03/2008	R196 jBond	10.7510	10.77	99.50243	99.46	0.00
03/03/2008	R201 jBond	9.1250	9.01	99.92541	100.47	0.00
03/03/2008	R203 jBond	9.0700	8.95	94.64395	95.35	0.00
03/03/2008	R204 jBond	9.0650	8.95	94.40403	95.16	0.00
03/03/2008	R206 jBond	9.1700	9.06	93.59124	94.04	0.00
03/03/2008	R207 jBond	9.0650	8.93	87.97393	88.84	0.00
03/03/2008	R209 jBond	8.7900	8.62	76.37727	77.79	0.00
04/03/2008	R153 jBond	9.6550	9.66	107.49464	107.47	0.00
04/03/2008	R157 jBond	9.1100	9.11	123.24288	123.24	0.00
04/03/2008	R186 jBond	8.9500	8.96	116.15724	116.08	0.00
04/03/2008	R196 jBond	10.7560	10.75	99.52609	99.50	0.00
04/03/2008	R201 jBond	9.1300	9.13	99.92516	99.93	0.00
04/03/2008	R203 jBond	9.0800	9.07	94.60632	94.64	0.00
04/03/2008	R204 jBond	9.0700	9.07	94.39459	94.40	0.00
04/03/2008	R206 jBond	9.1750	9.17	93.59305	93.59	0.00
04/03/2008	R207 jBond	9.0700	9.07	87.96270	87.97	0.00
04/03/2008	R209 jBond	8.7900	8.79	76.39522	76.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2008	R153 jBond	9.6500	9.66	107.58811	107.49	0.00
05/03/2008	R157 jBond	9.1300	9.11	123.21021	123.24	0.00
05/03/2008	R186 jBond	8.9800	8.95	115.94188	116.16	0.00
05/03/2008	R196 jBond	10.7590	10.76	99.60798	99.53	0.00
05/03/2008	R201 jBond	9.1500	9.13	99.90003	99.93	0.00
05/03/2008	R203 jBond	9.0950	9.08	94.58467	94.61	0.00
05/03/2008	R204 jBond	9.0900	9.07	94.33422	94.39	0.00
05/03/2008	R206 jBond	9.1950	9.18	93.57746	93.59	0.00
05/03/2008	R207 jBond	9.0900	9.07	87.89658	87.96	0.00
05/03/2008	R209 jBond	8.8350	8.79	76.08785	76.40	0.00
06/03/2008	R153 jBond	9.6650	9.65	107.58178	107.59	0.00
06/03/2008	R157 jBond	9.1550	9.13	123.08670	123.21	0.00
06/03/2008	R186 jBond	9.0200	8.98	115.57327	115.94	0.00
06/03/2008	R196 jBond	10.7650	10.76	99.63085	99.61	0.00
06/03/2008	R201 jBond	9.1650	9.15	99.85084	99.90	0.00
06/03/2008	R203 jBond	9.1500	9.10	94.27548	94.58	0.00
06/03/2008	R204 jBond	9.1500	9.09	93.97153	94.33	0.00
06/03/2008	R206 jBond	9.2100	9.20	93.53703	93.58	0.00
06/03/2008	R207 jBond	9.1450	9.09	87.56070	87.90	0.00
06/03/2008	R209 jBond	8.8600	8.84	75.90642	76.09	0.00
07/03/2008	R153 jBond	9.7600	9.67	107.39605	107.58	0.00
07/03/2008	R157 jBond	9.2750	9.16	122.38285	123.09	0.00
07/03/2008	R186 jBond	9.1500	9.02	114.32737	115.57	0.00
07/03/2008	R196 jBond	10.8160	10.77	99.61371	99.63	0.00
07/03/2008	R201 jBond	9.2900	9.17	99.26476	99.85	0.00
07/03/2008	R203 jBond	9.2750	9.15	93.54921	94.28	0.00
07/03/2008	R204 jBond	9.2700	9.15	93.22982	93.97	0.00
07/03/2008	R206 jBond	9.3200	9.21	93.09608	93.54	0.00
07/03/2008	R207 jBond	9.2650	9.15	86.80948	87.56	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2008	R209 jBond	8.9900	8.86	74.90199	75.91	0.00
10/03/2008	R153 jBond	9.6900	9.76	107.58059	107.40	0.00
10/03/2008	R157 jBond	9.2000	9.28	122.87136	122.38	0.00
10/03/2008	R186 jBond	9.0600	9.15	115.23473	114.33	0.00
10/03/2008	R196 jBond	10.8000	10.82	99.65627	99.61	0.00
10/03/2008	R201 jBond	9.2150	9.29	99.65503	99.26	0.00
10/03/2008	R203 jBond	9.2000	9.28	94.02116	93.55	0.00
10/03/2008	R204 jBond	9.1950	9.27	93.72978	93.23	0.00
10/03/2008	R206 jBond	9.2450	9.32	93.43539	93.10	0.00
10/03/2008	R207 jBond	9.1900	9.27	87.31289	86.81	0.00
10/03/2008	R209 jBond	8.8850	8.99	75.74388	74.90	0.00
11/03/2008	R153 jBond	9.6250	9.69	107.75389	107.58	0.00
11/03/2008	R157 jBond	9.1350	9.20	123.30040	122.87	0.00
11/03/2008	R186 jBond	9.0000	9.06	115.85479	115.23	0.00
11/03/2008	R196 jBond	10.7760	10.80	99.70585	99.66	0.00
11/03/2008	R201 jBond	9.1500	9.22	99.99776	99.66	0.00
11/03/2008	R203 jBond	9.1350	9.20	94.43546	94.02	0.00
11/03/2008	R204 jBond	9.1300	9.20	94.16872	93.73	0.00
11/03/2008	R206 jBond	9.1800	9.25	93.73347	93.44	0.00
11/03/2008	R207 jBond	9.1250	9.19	87.75493	87.31	0.00
11/03/2008	R209 jBond	8.8150	8.89	76.31997	75.74	0.00
12/03/2008	R153 jBond	9.6000	9.63	107.89203	107.75	0.00
12/03/2008	R157 jBond	9.1500	9.14	123.29847	123.30	0.00
12/03/2008	R186 jBond	9.0250	9.00	115.69116	115.85	0.00
12/03/2008	R196 jBond	10.7700	10.78	99.79600	99.71	0.00
12/03/2008	R201 jBond	9.1700	9.15	99.97316	100.00	0.00
12/03/2008	R203 jBond	9.1550	9.14	94.38401	94.44	0.00
12/03/2008	R204 jBond	9.1500	9.13	94.10947	94.17	0.00
12/03/2008	R206 jBond	9.1950	9.18	93.73937	93.73	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2008	R207 jBond	9.1400	9.13	87.72224	87.75	0.00
12/03/2008	R209 jBond	8.8450	8.82	76.13391	76.32	0.00
13/03/2008	R153 jBond	9.6600	9.60	107.78523	107.89	0.00
13/03/2008	R157 jBond	9.2100	9.15	122.96115	123.30	0.00
13/03/2008	R186 jBond	9.0950	9.03	115.03117	115.69	0.00
13/03/2008	R196 jBond	10.7960	10.77	99.80153	99.80	0.00
13/03/2008	R201 jBond	9.2350	9.17	99.68022	99.97	0.00
13/03/2008	R203 jBond	9.2150	9.16	94.04677	94.38	0.00
13/03/2008	R204 jBond	9.2100	9.15	93.74939	94.11	0.00
13/03/2008	R206 jBond	9.2600	9.20	93.48826	93.74	0.00
13/03/2008	R207 jBond	9.2000	9.14	87.35631	87.72	0.00
13/03/2008	R209 jBond	8.9200	8.85	75.55753	76.13	0.00
14/03/2008	R153 jBond	9.6350	9.66	107.86853	107.79	0.00
14/03/2008	R157 jBond	9.2000	9.21	123.05234	122.96	0.00
14/03/2008	R186 jBond	9.0800	9.10	115.20597	115.03	0.00
14/03/2008	R196 jBond	10.8030	10.80	99.82378	99.80	0.00
14/03/2008	R201 jBond	9.2200	9.24	99.77793	99.68	0.00
14/03/2008	R203 jBond	9.2000	9.22	94.15966	94.05	0.00
14/03/2008	R204 jBond	9.1950	9.21	93.86801	93.75	0.00
14/03/2008	R206 jBond	9.2500	9.26	93.55363	93.49	0.00
14/03/2008	R207 jBond	9.1900	9.20	87.44230	87.36	0.00
14/03/2008	R209 jBond	8.9050	8.92	75.69377	75.56	0.00
17/03/2008	R153 jBond	9.6800	9.64	107.79564	107.87	0.00
17/03/2008	R157 jBond	9.2800	9.20	122.59490	123.05	0.00
17/03/2008	R186 jBond	9.1650	9.08	114.40570	115.21	0.00
17/03/2008	R196 jBond	10.8260	10.80	99.83214	99.82	0.00
17/03/2008	R201 jBond	9.3000	9.22	99.41346	99.78	0.00
17/03/2008	R203 jBond	9.2800	9.20	93.70476	94.16	0.00
17/03/2008	R204 jBond	9.2800	9.20	93.35139	93.87	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2008	R206 jBond	9.3350	9.25	93.21976	93.55	0.00
17/03/2008	R207 jBond	9.2700	9.19	86.95049	87.44	0.00
17/03/2008	R209 jBond	8.9900	8.91	75.04611	75.69	0.00
18/03/2008	R153 jBond	9.5850	9.68	108.14433	107.80	0.00
18/03/2008	R157 jBond	9.1900	9.28	123.29396	122.59	0.00
18/03/2008	R186 jBond	9.0700	9.17	115.47184	114.41	0.00
18/03/2008	R196 jBond	10.8420	10.83	99.96074	99.83	0.00
18/03/2008	R201 jBond	9.2250	9.30	99.90114	99.41	0.00
18/03/2008	R203 jBond	9.1900	9.28	94.35777	93.70	0.00
18/03/2008	R204 jBond	9.1850	9.28	94.07018	93.35	0.00
18/03/2008	R206 jBond	9.2450	9.34	93.71420	93.22	0.00
18/03/2008	R207 jBond	9.1800	9.27	87.63634	86.95	0.00
18/03/2008	R209 jBond	8.9050	8.99	72.68142	75.05	0.00
19/03/2008	R153 jBond	9.5800	9.59	108.18279	108.14	0.00
19/03/2008	R157 jBond	9.1600	9.19	123.50738	123.29	0.00
19/03/2008	R186 jBond	9.0450	9.07	115.74545	115.47	0.00
19/03/2008	R196 jBond	10.8480	10.84	99.98413	99.96	0.00
19/03/2008	R201 jBond	9.2000	9.23	100.04749	99.90	0.00
19/03/2008	R203 jBond	9.1600	9.19	94.56082	94.36	0.00
19/03/2008	R204 jBond	9.1500	9.19	94.31674	94.07	0.00
19/03/2008	R206 jBond	9.2200	9.25	93.84264	93.71	0.00
19/03/2008	R207 jBond	9.1450	9.18	87.88394	87.64	0.00
19/03/2008	R209 jBond	8.8750	8.91	72.93611	72.68	0.00
20/03/2008	R153 jBond	9.6500	9.58	108.05499	108.18	0.00
20/03/2008	R157 jBond	9.2000	9.16	123.29319	123.51	0.00
20/03/2008	R186 jBond	9.0700	9.05	115.52782	115.75	0.00
20/03/2008	R196 jBond	10.9300	10.85	99.94267	99.98	0.00
20/03/2008	R201 jBond	9.2400	9.20	99.87746	100.05	0.00
20/03/2008	R203 jBond	9.1900	9.16	94.40385	94.56	0.00

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20/03/2008	R204 jBond	9.1800	9.15	94.14823	94.32	0.00
20/03/2008	R206 jBond	9.2600	9.22	93.69773	93.84	0.00
20/03/2008	R207 jBond	9.1700	9.15	87.74405	87.88	0.00
20/03/2008	R209 jBond	8.8900	8.88	72.83457	72.94	0.00
25/03/2008	R153 jBond	9.6250	9.65	108.13785	108.05	0.00
25/03/2008	R157 jBond	9.1750	9.20	123.47586	123.29	0.00
25/03/2008	R186 jBond	9.0450	9.07	115.80142	115.53	0.00
25/03/2008	R196 jBond	10.8870	10.93	100.00802	99.94	0.00
25/03/2008	R201 jBond	9.2150	9.24	100.02366	99.88	0.00
25/03/2008	R203 jBond	9.1650	9.19	94.57684	94.40	0.00
25/03/2008	R204 jBond	9.1500	9.18	94.36287	94.15	0.00
25/03/2008	R206 jBond	9.2350	9.26	93.82605	93.70	0.00
25/03/2008	R207 jBond	9.1500	9.17	87.89481	87.74	0.00
25/03/2008	R209 jBond	8.8700	8.89	73.01042	72.83	0.00
26/03/2008	R153 jBond	9.6750	9.63	108.11003	108.14	0.00
26/03/2008	R157 jBond	9.1950	9.18	123.44425	123.48	0.00
26/03/2008	R186 jBond	9.0650	9.05	115.68892	115.80	0.00
26/03/2008	R196 jBond	10.8920	10.89	100.08979	100.01	0.00
26/03/2008	R201 jBond	9.2250	9.22	100.04895	100.02	0.00
26/03/2008	R203 jBond	9.1750	9.17	94.58597	94.58	0.00
26/03/2008	R204 jBond	9.1550	9.15	94.40014	94.36	0.00
26/03/2008	R206 jBond	9.2550	9.24	93.81195	93.83	0.00
26/03/2008	R207 jBond	9.1600	9.15	87.89506	87.89	0.00
26/03/2008	R209 jBond	8.8900	8.87	72.90383	73.01	0.00
27/03/2008	R153 jBond	9.7100	9.68	108.06060	108.11	0.00
27/03/2008	R157 jBond	9.2250	9.20	123.29184	123.44	0.00
27/03/2008	R186 jBond	9.0900	9.07	115.47207	115.69	0.00
27/03/2008	R196 jBond	10.9000	10.89	100.11175	100.09	0.00
27/03/2008	R201 jBond	9.2500	9.23	99.95229	100.05	0.00

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27/03/2008	R203 jBond	9.1950	9.18	94.48925	94.59	0.00
27/03/2008	R204 jBond	9.1800	9.16	94.26375	94.40	0.00
27/03/2008	R206 jBond	9.2800	9.26	93.73051	93.81	0.00
27/03/2008	R207 jBond	9.1800	9.16	87.78773	87.90	0.00
27/03/2008	R209 jBond	8.9200	8.89	72.68442	72.90	0.00
28/03/2008	R153 jBond	9.7050	9.71	108.09928	108.06	0.00
28/03/2008	R157 jBond	9.2150	9.23	123.38286	123.29	0.00
28/03/2008	R186 jBond	9.0800	9.09	115.59796	115.47	0.00
28/03/2008	R196 jBond	10.8910	10.90	100.14803	100.11	0.00
28/03/2008	R201 jBond	9.2450	9.25	100.00122	99.95	0.00
28/03/2008	R203 jBond	9.1850	9.20	94.57219	94.49	0.00
28/03/2008	R204 jBond	9.1750	9.18	94.31872	94.26	0.00
28/03/2008	R206 jBond	9.2800	9.28	93.75388	93.73	0.00
28/03/2008	R207 jBond	9.1750	9.18	87.84160	87.79	0.00
28/03/2008	R209 jBond	8.9150	8.92	72.74113	72.68	0.00
31/03/2008	R153 jBond	9.7150	9.71	108.10503	108.10	0.00
31/03/2008	R157 jBond	9.2300	9.22	123.32191	123.38	0.00
31/03/2008	R186 jBond	9.0950	9.08	115.47930	115.60	0.00
31/03/2008	R196 jBond	10.8910	10.89	100.17674	100.15	0.00
31/03/2008	R201 jBond	9.2550	9.25	99.97745	100.00	0.00
31/03/2008	R203 jBond	9.2000	9.19	94.50551	94.57	0.00
31/03/2008	R204 jBond	9.1900	9.18	94.24631	94.32	0.00
31/03/2008	R206 jBond	9.2950	9.28	93.71450	93.75	0.00
31/03/2008	R207 jBond	9.1850	9.18	87.79885	87.84	0.00
31/03/2008	R209 jBond	8.9250	8.92	72.67976	72.74	0.00