



j-Bonds Monthly Statistics Report

For October 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2007	R153 jBond	8.9250	8.95	111.43200	111.34	0.00
01/10/2007	R157 jBond	8.2650	8.26	130.75550	130.76	0.00
01/10/2007	R186 jBond	7.9900	7.99	127.42867	127.46	0.00
01/10/2007	R196 jBond	9.3250	9.28	101.79259	101.83	0.00
01/10/2007	R201 jBond	8.3050	8.30	104.86738	104.87	0.00
01/10/2007	R203 jBond	8.1950	8.19	100.79219	100.80	0.00
01/10/2007	R204 jBond	8.1650	8.16	101.07845	101.09	0.00
01/10/2007	R206 jBond	8.3050	8.30	97.75379	97.76	0.00
01/10/2007	R207 jBond	8.1050	8.10	95.00546	95.02	0.00
01/10/2007	R209 jBond	7.6500	7.64	83.92222	84.06	0.00
02/10/2007	R153 jBond	8.9350	8.93	111.43217	111.43	0.00
02/10/2007	R157 jBond	8.2850	8.27	130.64790	130.76	0.00
02/10/2007	R186 jBond	8.0350	7.99	126.93960	127.43	0.00
02/10/2007	R196 jBond	9.3400	9.33	101.79876	101.79	0.00
02/10/2007	R201 jBond	8.3250	8.31	104.78224	104.87	0.00
02/10/2007	R203 jBond	8.2150	8.20	100.67995	100.79	0.00
02/10/2007	R204 jBond	8.1900	8.17	100.92082	101.08	0.00
02/10/2007	R206 jBond	8.3300	8.31	97.65795	97.75	0.00
02/10/2007	R207 jBond	8.1350	8.11	94.80592	95.01	0.00
02/10/2007	R209 jBond	7.7000	7.65	83.44120	83.92	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2007	R153 jBond	8.8850	8.94	111.64624	111.43	0.00
03/10/2007	R157 jBond	8.2400	8.29	131.04293	130.65	0.00
03/10/2007	R186 jBond	7.9900	8.04	127.53783	126.94	0.00
03/10/2007	R196 jBond	9.2900	9.34	101.94033	101.80	0.00
03/10/2007	R201 jBond	8.2800	8.33	105.09635	104.78	0.00
03/10/2007	R203 jBond	8.1700	8.22	101.04953	100.68	0.00
03/10/2007	R204 jBond	8.1450	8.19	101.31093	100.92	0.00
03/10/2007	R206 jBond	8.2850	8.33	97.93430	97.66	0.00
03/10/2007	R207 jBond	8.0950	8.14	95.16103	94.81	0.00
03/10/2007	R209 jBond	7.6550	7.70	83.94107	83.44	0.00
04/10/2007	R153 jBond	8.9050	8.89	111.61975	111.65	0.00
04/10/2007	R157 jBond	8.2450	8.24	131.03779	131.04	0.00
04/10/2007	R186 jBond	8.0000	7.99	127.45014	127.54	0.00
04/10/2007	R196 jBond	9.3050	9.29	101.94657	101.94	0.00
04/10/2007	R201 jBond	8.2850	8.28	105.09252	105.10	0.00
04/10/2007	R203 jBond	8.1700	8.17	101.07177	101.05	0.00
04/10/2007	R204 jBond	8.1450	8.15	101.33304	101.31	0.00
04/10/2007	R206 jBond	8.2900	8.29	97.93240	97.93	0.00
04/10/2007	R207 jBond	8.1000	8.10	95.14480	95.16	0.00
04/10/2007	R209 jBond	7.6650	7.66	83.85837	83.94	0.00
05/10/2007	R153 jBond	8.8500	8.91	111.79316	111.62	0.00
05/10/2007	R157 jBond	8.1950	8.25	131.40948	131.04	0.00
05/10/2007	R186 jBond	7.9500	8.00	128.05398	127.45	0.00
05/10/2007	R196 jBond	9.2950	9.31	101.98505	101.95	0.00
05/10/2007	R201 jBond	8.2400	8.29	105.36039	105.09	0.00
05/10/2007	R203 jBond	8.1250	8.17	101.39785	101.07	0.00
05/10/2007	R204 jBond	8.1000	8.15	101.68015	101.33	0.00
05/10/2007	R206 jBond	8.2400	8.29	98.18931	97.93	0.00
05/10/2007	R207 jBond	8.0500	8.10	95.53361	95.14	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2007	R209 jBond	7.6200	7.67	84.32681	83.86	0.00
08/10/2007	R153 jBond	8.8400	8.85	111.84655	111.79	0.00
08/10/2007	R157 jBond	8.1900	8.20	131.47278	131.41	0.00
08/10/2007	R186 jBond	7.9450	7.95	128.13913	128.05	0.00
08/10/2007	R196 jBond	9.2850	9.30	102.02349	101.99	0.00
08/10/2007	R201 jBond	8.2350	8.24	105.41085	105.36	0.00
08/10/2007	R203 jBond	8.1200	8.13	101.45386	101.40	0.00
08/10/2007	R204 jBond	8.0950	8.10	101.73840	101.68	0.00
08/10/2007	R206 jBond	8.2350	8.24	98.23442	98.19	0.00
08/10/2007	R207 jBond	8.0500	8.05	95.55410	95.53	0.00
08/10/2007	R209 jBond	7.6150	7.62	84.39443	84.33	0.00
09/10/2007	R153 jBond	8.8500	8.84	111.84666	111.85	0.00
09/10/2007	R157 jBond	8.1950	8.19	131.46748	131.47	0.00
09/10/2007	R186 jBond	7.9550	7.95	128.05071	128.14	0.00
09/10/2007	R196 jBond	9.2950	9.29	102.03625	102.02	0.00
09/10/2007	R201 jBond	8.2400	8.24	105.40688	105.41	0.00
09/10/2007	R203 jBond	8.1250	8.12	101.44222	101.45	0.00
09/10/2007	R204 jBond	8.1000	8.10	101.72428	101.74	0.00
09/10/2007	R206 jBond	8.2500	8.24	98.18533	98.23	0.00
09/10/2007	R207 jBond	8.0550	8.05	95.53769	95.55	0.00
09/10/2007	R209 jBond	7.6250	7.62	84.31096	84.39	0.00
10/10/2007	R153 jBond	8.8400	8.85	111.95351	111.85	0.00
10/10/2007	R157 jBond	8.1900	8.20	131.58881	131.47	0.00
10/10/2007	R186 jBond	7.9550	7.96	128.13263	128.05	0.00
10/10/2007	R196 jBond	9.2850	9.30	102.12585	102.04	0.00
10/10/2007	R201 jBond	8.2400	8.24	105.47668	105.41	0.00
10/10/2007	R203 jBond	8.1150	8.13	101.57646	101.44	0.00
10/10/2007	R204 jBond	8.0950	8.10	101.82668	101.72	0.00
10/10/2007	R206 jBond	8.2400	8.25	98.29709	98.19	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2007	R207 jBond	8.0550	8.06	95.59922	95.54	0.00
10/10/2007	R209 jBond	7.6250	7.63	84.36269	84.31	0.00
11/10/2007	R153 jBond	8.8700	8.84	111.90070	111.95	0.00
11/10/2007	R157 jBond	8.1800	8.19	131.68640	131.59	0.00
11/10/2007	R186 jBond	7.9100	7.96	128.68165	128.13	0.00
11/10/2007	R196 jBond	9.3150	9.29	102.11331	102.13	0.00
11/10/2007	R201 jBond	8.2350	8.24	105.52712	105.48	0.00
11/10/2007	R203 jBond	8.1000	8.12	101.70018	101.58	0.00
11/10/2007	R204 jBond	8.0800	8.10	101.95736	101.83	0.00
11/10/2007	R206 jBond	8.2300	8.24	98.36572	98.30	0.00
11/10/2007	R207 jBond	8.0350	8.06	95.76740	95.60	0.00
11/10/2007	R209 jBond	7.5550	7.63	85.08893	84.36	0.00
12/10/2007	R153 jBond	8.8900	8.87	111.87456	111.90	0.00
12/10/2007	R157 jBond	8.1500	8.18	131.92134	131.69	0.00
12/10/2007	R186 jBond	7.8900	7.91	128.94184	128.68	0.00
12/10/2007	R196 jBond	9.4450	9.32	101.97422	102.11	0.00
12/10/2007	R201 jBond	8.2000	8.24	105.74080	105.53	0.00
12/10/2007	R203 jBond	8.0750	8.10	101.89185	101.70	0.00
12/10/2007	R204 jBond	8.0500	8.08	102.19708	101.96	0.00
12/10/2007	R206 jBond	8.2000	8.23	98.52856	98.37	0.00
12/10/2007	R207 jBond	8.0100	8.04	95.97289	95.77	0.00
12/10/2007	R209 jBond	7.5500	7.56	85.15719	85.09	0.00
15/10/2007	R153 jBond	8.8100	8.89	112.11330	111.87	0.00
15/10/2007	R157 jBond	8.0800	8.15	132.43236	131.92	0.00
15/10/2007	R186 jBond	7.8350	7.89	129.61295	128.94	0.00
15/10/2007	R196 jBond	9.4000	9.45	102.05711	101.97	0.00
15/10/2007	R201 jBond	8.1300	8.20	106.14606	105.74	0.00
15/10/2007	R203 jBond	8.0100	8.08	102.35632	101.89	0.00
15/10/2007	R204 jBond	7.9850	8.05	102.69279	102.20	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2007	R206 jBond	8.1350	8.20	98.85694	98.53	0.00
15/10/2007	R207 jBond	7.9400	8.01	96.51390	95.97	0.00
15/10/2007	R209 jBond	7.5300	7.55	85.37897	85.16	0.00
16/10/2007	R153 jBond	8.8600	8.81	112.00766	112.11	0.00
16/10/2007	R157 jBond	8.1500	8.08	131.97925	132.43	0.00
16/10/2007	R186 jBond	7.9200	7.84	128.64731	129.61	0.00
16/10/2007	R196 jBond	9.4550	9.40	102.01362	102.06	0.00
16/10/2007	R201 jBond	8.2000	8.13	105.78724	106.15	0.00
16/10/2007	R203 jBond	8.0800	8.01	101.90226	102.36	0.00
16/10/2007	R204 jBond	8.0600	7.99	102.16857	102.69	0.00
16/10/2007	R206 jBond	8.2050	8.14	98.54804	98.86	0.00
16/10/2007	R207 jBond	8.0150	7.94	95.97684	96.51	0.00
16/10/2007	R209 jBond	7.6100	7.53	84.58282	85.38	0.00
17/10/2007	R153 jBond	8.8400	8.86	112.14093	112.01	0.00
17/10/2007	R157 jBond	8.1600	8.15	131.99758	131.98	0.00
17/10/2007	R186 jBond	7.9300	7.92	128.61324	128.65	0.00
17/10/2007	R196 jBond	9.4300	9.46	102.12311	102.01	0.00
17/10/2007	R201 jBond	8.2050	8.20	105.82976	105.79	0.00
17/10/2007	R203 jBond	8.0900	8.08	101.90107	101.90	0.00
17/10/2007	R204 jBond	8.0700	8.06	102.16227	102.17	0.00
17/10/2007	R206 jBond	8.2100	8.21	98.58915	98.55	0.00
17/10/2007	R207 jBond	8.0250	8.02	95.96438	95.98	0.00
17/10/2007	R209 jBond	7.6250	7.61	84.48351	84.58	0.00
18/10/2007	R153 jBond	8.9200	8.84	111.95701	112.14	0.00
18/10/2007	R157 jBond	8.2800	8.16	131.20740	132.00	0.00
18/10/2007	R186 jBond	8.0600	7.93	127.14728	128.61	0.00
18/10/2007	R196 jBond	9.5500	9.43	101.99900	102.12	0.00
18/10/2007	R201 jBond	8.3250	8.21	105.20339	105.83	0.00
18/10/2007	R203 jBond	8.2050	8.09	101.14857	101.90	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2007	R204 jBond	8.1900	8.07	101.32000	102.16	0.00
18/10/2007	R206 jBond	8.3300	8.21	98.04856	98.59	0.00
18/10/2007	R207 jBond	8.1450	8.03	95.10337	95.96	0.00
18/10/2007	R209 jBond	7.7550	7.63	83.20944	84.48	0.00
19/10/2007	R153 jBond	8.9100	8.92	112.01029	111.96	0.00
19/10/2007	R157 jBond	8.2700	8.28	131.30464	131.21	0.00
19/10/2007	R186 jBond	8.0500	8.06	127.28864	127.15	0.00
19/10/2007	R196 jBond	9.5400	9.55	102.03776	102.00	0.00
19/10/2007	R201 jBond	8.3200	8.33	105.25380	105.20	0.00
19/10/2007	R203 jBond	8.2000	8.21	101.20444	101.15	0.00
19/10/2007	R204 jBond	8.1850	8.19	101.37803	101.32	0.00
19/10/2007	R206 jBond	8.3200	8.33	98.11699	98.05	0.00
19/10/2007	R207 jBond	8.1450	8.15	95.12400	95.10	0.00
19/10/2007	R209 jBond	7.7550	7.76	83.22673	83.21	0.00
22/10/2007	R153 jBond	8.9550	8.91	111.91913	112.01	0.00
22/10/2007	R157 jBond	8.3150	8.27	131.02840	131.30	0.00
22/10/2007	R186 jBond	8.1000	8.05	126.74822	127.29	0.00
22/10/2007	R196 jBond	9.6050	9.54	101.98316	102.04	0.00
22/10/2007	R201 jBond	8.3650	8.32	105.03503	105.25	0.00
22/10/2007	R203 jBond	8.2450	8.20	100.92573	101.20	0.00
22/10/2007	R204 jBond	8.2300	8.19	101.07863	101.38	0.00
22/10/2007	R206 jBond	8.3700	8.32	97.90571	98.12	0.00
22/10/2007	R207 jBond	8.1950	8.15	94.78069	95.12	0.00
22/10/2007	R209 jBond	7.8000	7.76	82.80452	83.23	0.00
23/10/2007	R153 jBond	8.9200	8.96	112.03801	111.92	0.00
23/10/2007	R157 jBond	8.3050	8.32	131.12551	131.03	0.00
23/10/2007	R186 jBond	8.1000	8.10	126.77572	126.75	0.00
23/10/2007	R196 jBond	9.6450	9.61	101.95996	101.98	0.00
23/10/2007	R201 jBond	8.3650	8.37	105.05855	105.04	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2007	R203 jBond	8.2400	8.25	100.98152	100.93	0.00
23/10/2007	R204 jBond	8.2250	8.23	101.13657	101.08	0.00
23/10/2007	R206 jBond	8.3650	8.37	97.95079	97.91	0.00
23/10/2007	R207 jBond	8.2000	8.20	94.76509	94.78	0.00
23/10/2007	R209 jBond	7.8050	7.80	82.77324	82.80	0.00
24/10/2007	R153 jBond	8.9850	8.92	111.94914	112.04	0.00
24/10/2007	R157 jBond	8.3400	8.31	130.97666	131.13	0.00
24/10/2007	R186 jBond	8.1150	8.10	126.68872	126.78	0.00
24/10/2007	R196 jBond	9.6800	9.65	101.99643	101.96	0.00
24/10/2007	R201 jBond	8.4100	8.37	104.88794	105.06	0.00
24/10/2007	R203 jBond	8.2750	8.24	100.81547	100.98	0.00
24/10/2007	R204 jBond	8.2650	8.23	100.91874	101.14	0.00
24/10/2007	R206 jBond	8.4100	8.37	97.80733	97.95	0.00
24/10/2007	R207 jBond	8.2350	8.20	94.57381	94.77	0.00
24/10/2007	R209 jBond	7.8300	7.81	82.58292	82.77	0.00
25/10/2007	R153 jBond	8.9000	8.99	112.19841	111.95	0.00
25/10/2007	R157 jBond	8.2400	8.34	131.68403	130.98	0.00
25/10/2007	R186 jBond	8.0100	8.12	127.91041	126.69	0.00
25/10/2007	R196 jBond	9.6050	9.68	102.11540	102.00	0.00
25/10/2007	R201 jBond	8.3050	8.41	105.47533	104.89	0.00
25/10/2007	R203 jBond	8.1600	8.28	101.60695	100.82	0.00
25/10/2007	R204 jBond	8.1500	8.27	101.76236	100.92	0.00
25/10/2007	R206 jBond	8.3000	8.41	98.34073	97.81	0.00
25/10/2007	R207 jBond	8.1200	8.24	95.43048	94.57	0.00
25/10/2007	R209 jBond	7.7300	7.83	83.57641	82.58	0.00
26/10/2007	R153 jBond	8.7800	8.90	112.53962	112.20	0.00
26/10/2007	R157 jBond	8.1200	8.24	132.53282	131.68	0.00
26/10/2007	R186 jBond	7.8800	8.01	129.44065	127.91	0.00
26/10/2007	R196 jBond	9.5550	9.61	102.20335	102.12	0.00

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26/10/2007	R201 jBond	8.1950	8.31	106.09347	105.48	0.00
26/10/2007	R203 jBond	8.0450	8.16	102.40591	101.61	0.00
26/10/2007	R204 jBond	8.0350	8.15	102.61489	101.76	0.00
26/10/2007	R206 jBond	8.1950	8.30	98.85371	98.34	0.00
26/10/2007	R207 jBond	8.0100	8.12	96.26008	95.43	0.00
26/10/2007	R209 jBond	7.7300	7.73	83.59373	83.58	0.00
29/10/2007	R153 jBond	8.7700	8.78	112.59255	112.54	0.00
29/10/2007	R157 jBond	8.0900	8.12	132.76771	132.53	0.00
29/10/2007	R186 jBond	7.8500	7.88	129.81866	129.44	0.00
29/10/2007	R196 jBond	9.5750	9.56	102.20515	102.20	0.00
29/10/2007	R201 jBond	8.1700	8.20	106.25249	106.09	0.00
29/10/2007	R203 jBond	8.0200	8.05	102.59794	102.41	0.00
29/10/2007	R204 jBond	8.0150	8.04	102.78231	102.61	0.00
29/10/2007	R206 jBond	8.1700	8.20	98.99267	98.85	0.00
29/10/2007	R207 jBond	7.9800	8.01	96.50284	96.26	0.00
29/10/2007	R209 jBond	7.5700	7.73	85.21254	83.59	0.00
30/10/2007	R153 jBond	8.8100	8.77	112.51454	112.59	0.00
30/10/2007	R157 jBond	8.1200	8.09	132.59079	132.77	0.00
30/10/2007	R186 jBond	7.9000	7.85	129.26238	129.82	0.00
30/10/2007	R196 jBond	9.6100	9.58	102.18870	102.21	0.00
30/10/2007	R201 jBond	8.2000	8.17	106.11294	106.25	0.00
30/10/2007	R203 jBond	8.0500	8.02	102.41638	102.60	0.00
30/10/2007	R204 jBond	8.0400	8.02	102.62280	102.78	0.00
30/10/2007	R206 jBond	8.2000	8.17	98.87342	98.99	0.00
30/10/2007	R207 jBond	8.0100	7.98	96.30117	96.50	0.00
30/10/2007	R209 jBond	7.6150	7.57	84.77441	85.21	0.00
31/10/2007	R153 jBond	8.7700	8.81	112.69938	112.51	0.00
31/10/2007	R157 jBond	8.0450	8.12	133.19276	132.59	0.00
31/10/2007	R186 jBond	7.8050	7.90	130.45654	129.26	0.00

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31/10/2007	R196 jBond	9.5700	9.61	102.31693	102.19	0.00
31/10/2007	R201 jBond	8.1250	8.20	106.59010	106.11	0.00
31/10/2007	R203 jBond	7.9750	8.05	102.99305	102.42	0.00
31/10/2007	R204 jBond	7.9700	8.04	103.19842	102.62	0.00
31/10/2007	R206 jBond	8.1250	8.20	99.29031	98.87	0.00
31/10/2007	R207 jBond	7.9400	8.01	96.88218	96.30	0.00
31/10/2007	R209 jBond	7.5150	7.62	85.84378	84.77	0.00