



j-Bonds Monthly Statistics Report

For March 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2007	R153 jBond	8.0250	7.98	115.07074	115.19	0.00
01/03/2007	R157 jBond	7.6750	7.63	135.62906	135.94	0.00
01/03/2007	R186 jBond	7.4350	7.39	133.64569	134.19	0.00
01/03/2007	R194 jBond	8.5450	8.55	101.50518	101.48	0.00
01/03/2007	R196 jBond	8.3450	8.32	103.12894	103.15	0.00
01/03/2007	R201 jBond	7.7050	7.66	107.82169	108.07	0.00
01/03/2007	R203 jBond	7.5800	7.53	104.59834	104.95	0.00
01/03/2007	R204 jBond	7.5650	7.51	104.98533	105.40	0.00
01/03/2007	R206 jBond	7.7150	7.67	99.89271	100.11	0.00
01/03/2007	R207 jBond	7.4950	7.45	98.98803	99.37	0.00
02/03/2007	R153 jBond	8.0300	8.03	115.07906	115.07	0.00
02/03/2007	R157 jBond	7.6900	7.68	135.54370	135.63	0.00
02/03/2007	R186 jBond	7.4600	7.44	133.35647	133.65	0.00
02/03/2007	R194 jBond	8.8530	8.55	101.24179	101.51	0.00
02/03/2007	R196 jBond	8.3550	8.35	103.13359	103.13	0.00
02/03/2007	R201 jBond	7.7400	7.71	107.63439	107.82	0.00
02/03/2007	R203 jBond	7.5950	7.58	104.50913	104.60	0.00
02/03/2007	R204 jBond	7.5800	7.57	104.88856	104.99	0.00
02/03/2007	R206 jBond	7.7350	7.72	99.80938	99.89	0.00
02/03/2007	R207 jBond	7.5100	7.50	98.88743	98.99	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2007	R209 jBond	7.1650	0.00	91.58654	0.00	0.00
05/03/2007	R153 jBond	8.1050	8.03	114.85978	115.08	0.00
05/03/2007	R157 jBond	7.7500	7.69	135.11901	135.54	0.00
05/03/2007	R186 jBond	7.5300	7.46	132.50456	133.36	0.00
05/03/2007	R194 jBond	8.9270	8.85	101.19716	101.24	0.00
05/03/2007	R196 jBond	8.4650	8.36	102.95614	103.13	0.00
05/03/2007	R201 jBond	7.8050	7.74	107.26891	107.63	0.00
05/03/2007	R203 jBond	7.6550	7.60	104.08946	104.51	0.00
05/03/2007	R204 jBond	7.6400	7.58	104.43913	104.89	0.00
05/03/2007	R206 jBond	7.8000	7.74	99.49260	99.81	0.00
05/03/2007	R207 jBond	7.5650	7.51	98.46669	98.89	0.00
05/03/2007	R209 jBond	7.1650	7.17	91.60425	91.59	0.00
06/03/2007	R153 jBond	8.0500	8.11	115.06325	114.86	0.00
06/03/2007	R157 jBond	7.6900	7.75	135.60022	135.12	0.00
06/03/2007	R186 jBond	7.4800	7.53	133.15819	132.50	0.00
06/03/2007	R194 jBond	8.9570	8.93	101.19352	101.20	0.00
06/03/2007	R196 jBond	8.4800	8.47	102.95209	102.96	0.00
06/03/2007	R201 jBond	7.7450	7.81	107.64941	107.27	0.00
06/03/2007	R203 jBond	7.6050	7.66	104.47849	104.09	0.00
06/03/2007	R204 jBond	7.5950	7.64	104.81348	104.44	0.00
06/03/2007	R206 jBond	7.7450	7.80	99.79920	99.49	0.00
06/03/2007	R207 jBond	7.5100	7.57	98.92772	98.47	0.00
06/03/2007	R209 jBond	7.1700	7.17	91.56668	91.60	0.00
07/03/2007	R153 jBond	8.0200	8.05	115.23470	115.06	0.00
07/03/2007	R157 jBond	7.6600	7.69	135.91203	135.60	0.00
07/03/2007	R186 jBond	7.4450	7.48	133.68011	133.16	0.00
07/03/2007	R194 jBond	8.9250	8.96	101.29510	101.19	0.00
07/03/2007	R196 jBond	8.4350	8.48	103.10330	102.95	0.00
07/03/2007	R201 jBond	7.7100	7.75	107.92619	107.65	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2007	R203 jBond	7.5800	7.61	104.72740	104.48	0.00
07/03/2007	R204 jBond	7.5650	7.60	105.11390	104.81	0.00
07/03/2007	R206 jBond	7.7100	7.75	100.04416	99.80	0.00
07/03/2007	R207 jBond	7.4850	7.51	99.18937	98.93	0.00
07/03/2007	R209 jBond	7.1300	7.17	92.06373	91.57	0.00
08/03/2007	R153 jBond	7.9750	8.02	115.40550	115.23	0.00
08/03/2007	R157 jBond	7.6200	7.66	136.24362	135.91	0.00
08/03/2007	R186 jBond	7.4050	7.45	134.21400	133.68	0.00
08/03/2007	R194 jBond	8.9110	8.93	101.33191	101.30	0.00
08/03/2007	R196 jBond	8.4000	8.44	103.18979	103.10	0.00
08/03/2007	R201 jBond	7.6700	7.71	108.18845	107.93	0.00
08/03/2007	R203 jBond	7.5400	7.58	105.04457	104.73	0.00
08/03/2007	R204 jBond	7.5300	7.57	105.41156	105.11	0.00
08/03/2007	R206 jBond	7.6650	7.71	100.29973	100.04	0.00
08/03/2007	R207 jBond	7.4500	7.49	99.49206	99.19	0.00
08/03/2007	R209 jBond	7.0900	7.13	92.52887	92.06	0.00
09/03/2007	R153 jBond	7.9750	7.98	115.43003	115.41	0.00
09/03/2007	R157 jBond	7.6300	7.62	136.19586	136.24	0.00
09/03/2007	R186 jBond	7.4050	7.41	134.24082	134.21	0.00
09/03/2007	R194 jBond	8.9130	8.91	101.35410	101.33	0.00
09/03/2007	R196 jBond	8.3800	8.40	103.24905	103.19	0.00
09/03/2007	R201 jBond	7.6750	7.67	108.18082	108.19	0.00
09/03/2007	R203 jBond	7.5500	7.54	104.99205	105.04	0.00
09/03/2007	R204 jBond	7.5450	7.53	105.31449	105.41	0.00
09/03/2007	R206 jBond	7.6750	7.67	100.26839	100.30	0.00
09/03/2007	R207 jBond	7.4600	7.45	99.43133	99.49	0.00
09/03/2007	R209 jBond	7.0900	7.09	92.54658	92.53	0.00
12/03/2007	R153 jBond	7.9550	7.98	115.51952	115.43	0.00
12/03/2007	R157 jBond	7.6150	7.63	136.33788	136.20	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2007	R186 jBond	7.3950	7.41	134.39484	134.24	0.00
12/03/2007	R194 jBond	8.9000	8.91	101.38993	101.35	0.00
12/03/2007	R196 jBond	8.3650	8.38	103.29919	103.25	0.00
12/03/2007	R201 jBond	7.6600	7.68	108.29323	108.18	0.00
12/03/2007	R203 jBond	7.5550	7.55	104.97658	104.99	0.00
12/03/2007	R204 jBond	7.5550	7.55	105.25705	105.31	0.00
12/03/2007	R206 jBond	7.6550	7.68	100.39364	100.27	0.00
12/03/2007	R207 jBond	7.4550	7.46	99.49185	99.43	0.00
12/03/2007	R209 jBond	7.0850	7.09	92.62048	92.55	0.00
13/03/2007	R153 jBond	7.9550	7.96	115.54400	115.52	0.00
13/03/2007	R157 jBond	7.6050	7.62	136.44153	136.34	0.00
13/03/2007	R186 jBond	7.3700	7.40	134.74044	134.39	0.00
13/03/2007	R194 jBond	8.9000	8.90	101.41393	101.39	0.00
13/03/2007	R196 jBond	8.3650	8.37	103.32220	103.30	0.00
13/03/2007	R201 jBond	7.6450	7.66	108.40570	108.29	0.00
13/03/2007	R203 jBond	7.5400	7.56	105.10867	104.98	0.00
13/03/2007	R204 jBond	7.5350	7.56	105.43630	105.26	0.00
13/03/2007	R206 jBond	7.6450	7.66	100.46670	100.39	0.00
13/03/2007	R207 jBond	7.4500	7.46	99.55239	99.49	0.00
13/03/2007	R209 jBond	8.9000	7.09	75.46168	92.62	0.00
14/03/2007	R153 jBond	8.0050	7.96	115.45568	115.54	0.00
14/03/2007	R157 jBond	7.6650	7.61	136.07010	136.44	0.00
14/03/2007	R186 jBond	7.4000	7.37	134.43852	134.74	0.00
14/03/2007	R196 jBond	8.4150	8.37	103.30138	103.32	0.00
14/03/2007	R201 jBond	7.7100	7.65	108.08332	108.41	0.00
14/03/2007	R203 jBond	7.6050	7.54	104.69273	105.11	0.00
14/03/2007	R204 jBond	7.5950	7.54	105.02835	105.44	0.00
14/03/2007	R206 jBond	7.7050	7.65	100.21661	100.47	0.00
14/03/2007	R207 jBond	7.5150	7.45	99.08926	99.55	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2007	R209 jBond	7.0950	8.90	92.57908	75.46	0.00
15/03/2007	R153 jBond	7.9900	8.01	115.52879	115.46	0.00
15/03/2007	R157 jBond	7.6350	7.67	136.32483	136.07	0.00
15/03/2007	R186 jBond	7.3550	7.40	135.03940	134.44	0.00
15/03/2007	R196 jBond	8.4000	8.42	103.35144	103.30	0.00
15/03/2007	R201 jBond	7.6800	7.71	108.28525	108.08	0.00
15/03/2007	R203 jBond	7.5750	7.61	104.93482	104.69	0.00
15/03/2007	R204 jBond	7.5650	7.60	105.28558	105.03	0.00
15/03/2007	R206 jBond	7.6800	7.71	100.36760	100.22	0.00
15/03/2007	R207 jBond	7.4850	7.52	99.35057	99.09	0.00
15/03/2007	R209 jBond	7.0550	7.10	93.04729	92.58	0.00
16/03/2007	R153 jBond	7.9700	7.99	115.64258	115.53	0.00
16/03/2007	R157 jBond	7.6200	7.64	136.49395	136.32	0.00
16/03/2007	R186 jBond	7.3400	7.36	135.28515	135.04	0.00
16/03/2007	R196 jBond	8.3850	8.40	103.42452	103.35	0.00
16/03/2007	R201 jBond	7.6700	7.68	108.38998	108.29	0.00
16/03/2007	R203 jBond	7.5550	7.58	105.12476	104.93	0.00
16/03/2007	R204 jBond	7.5500	7.57	105.44665	105.29	0.00
16/03/2007	R206 jBond	7.6650	7.68	100.48747	100.37	0.00
16/03/2007	R207 jBond	7.4700	7.49	99.51174	99.35	0.00
16/03/2007	R209 jBond	7.0350	7.06	90.18967	93.05	0.00
19/03/2007	R153 jBond	7.9700	7.97	115.66715	115.64	0.00
19/03/2007	R157 jBond	7.6300	7.62	136.44597	136.49	0.00
19/03/2007	R186 jBond	7.3550	7.34	135.11982	135.29	0.00
19/03/2007	R196 jBond	8.3850	8.39	103.44761	103.42	0.00
19/03/2007	R201 jBond	7.6750	7.67	108.38245	108.39	0.00
19/03/2007	R203 jBond	7.5600	7.56	105.10905	105.12	0.00
19/03/2007	R204 jBond	7.5500	7.55	105.46812	105.45	0.00
19/03/2007	R206 jBond	7.6700	7.67	100.48233	100.49	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2007	R207 jBond	7.4750	7.47	99.49161	99.51	0.00
19/03/2007	R209 jBond	7.0600	7.04	89.92373	90.19	0.00
20/03/2007	R153 jBond	7.9600	7.97	115.77308	115.67	0.00
20/03/2007	R157 jBond	7.6300	7.63	136.52929	136.45	0.00
20/03/2007	R186 jBond	7.3650	7.36	135.07245	135.12	0.00
20/03/2007	R196 jBond	8.3800	8.39	103.52581	103.45	0.00
20/03/2007	R201 jBond	7.6750	7.68	108.44975	108.38	0.00
20/03/2007	R203 jBond	7.5600	7.56	105.17265	105.11	0.00
20/03/2007	R204 jBond	7.5500	7.55	105.53256	105.47	0.00
20/03/2007	R206 jBond	7.6700	7.67	100.54503	100.48	0.00
20/03/2007	R207 jBond	7.4750	7.48	99.55214	99.49	0.00
20/03/2007	R209 jBond	7.0800	7.06	89.74975	89.92	0.00
22/03/2007	R153 jBond	7.9700	7.96	115.76544	115.77	0.00
22/03/2007	R157 jBond	7.6200	7.63	136.63271	136.53	0.00
22/03/2007	R186 jBond	7.3600	7.37	135.16317	135.07	0.00
22/03/2007	R196 jBond	8.3950	8.38	103.52222	103.53	0.00
22/03/2007	R201 jBond	7.6700	7.68	108.50209	108.45	0.00
22/03/2007	R203 jBond	7.5500	7.56	105.26763	105.17	0.00
22/03/2007	R204 jBond	7.5400	7.55	105.63282	105.53	0.00
22/03/2007	R206 jBond	7.6650	7.67	100.59193	100.55	0.00
22/03/2007	R207 jBond	7.4800	7.48	99.53207	99.55	0.00
22/03/2007	R209 jBond	7.0800	7.08	89.76691	89.75	0.00
23/03/2007	R153 jBond	8.0400	7.97	115.56514	115.77	0.00
23/03/2007	R157 jBond	7.6800	7.62	136.20760	136.63	0.00
23/03/2007	R186 jBond	7.4050	7.36	134.61676	135.16	0.00
23/03/2007	R196 jBond	8.4450	8.40	103.45657	103.52	0.00
23/03/2007	R201 jBond	7.7300	7.67	108.16651	108.50	0.00
23/03/2007	R203 jBond	7.6100	7.55	104.84732	105.27	0.00
23/03/2007	R204 jBond	7.5950	7.54	105.22210	105.63	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2007	R206 jBond	7.7250	7.67	100.30153	100.59	0.00
23/03/2007	R207 jBond	7.5350	7.48	99.11103	99.53	0.00
23/03/2007	R209 jBond	7.1200	7.08	89.33595	89.77	0.00
26/03/2007	R153 jBond	8.1000	8.04	115.39773	115.57	0.00
26/03/2007	R157 jBond	7.7250	7.68	135.89725	136.21	0.00
26/03/2007	R186 jBond	7.4450	7.41	134.13726	134.62	0.00
26/03/2007	R196 jBond	8.5000	8.45	103.38242	103.46	0.00
26/03/2007	R201 jBond	7.7850	7.73	107.86230	108.17	0.00
26/03/2007	R203 jBond	7.6550	7.61	104.53911	104.85	0.00
26/03/2007	R204 jBond	7.6400	7.60	104.89187	105.22	0.00
26/03/2007	R206 jBond	7.7850	7.73	100.01253	100.30	0.00
26/03/2007	R207 jBond	7.5750	7.54	98.81208	99.11	0.00
26/03/2007	R209 jBond	7.1600	7.12	88.90857	89.34	0.00
27/03/2007	R153 jBond	8.1750	8.10	115.18315	115.40	0.00
27/03/2007	R157 jBond	7.8000	7.73	135.36414	135.90	0.00
27/03/2007	R186 jBond	7.5150	7.45	133.28508	134.14	0.00
27/03/2007	R196 jBond	8.5750	8.50	103.27334	103.38	0.00
27/03/2007	R201 jBond	7.8600	7.79	107.44154	107.86	0.00
27/03/2007	R203 jBond	7.7250	7.66	104.05070	104.54	0.00
27/03/2007	R204 jBond	7.7100	7.64	104.36950	104.89	0.00
27/03/2007	R206 jBond	7.8600	7.79	99.64794	100.01	0.00
27/03/2007	R207 jBond	7.6450	7.58	98.27720	98.81	0.00
27/03/2007	R209 jBond	7.2250	7.16	88.21090	88.91	0.00
28/03/2007	R153 jBond	8.1700	8.18	115.27432	115.18	0.00
28/03/2007	R157 jBond	7.8000	7.80	135.44860	135.36	0.00
28/03/2007	R186 jBond	7.5150	7.52	133.36615	133.29	0.00
28/03/2007	R196 jBond	8.5700	8.58	103.35284	103.27	0.00
28/03/2007	R201 jBond	7.8600	7.86	107.50983	107.44	0.00
28/03/2007	R203 jBond	7.7250	7.73	104.11501	104.05	0.00

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28/03/2007	R204 jBond	7.7150	7.71	104.39591	104.37	0.00
28/03/2007	R206 jBond	7.8600	7.86	99.71162	99.65	0.00
28/03/2007	R207 jBond	7.6400	7.65	98.37782	98.28	0.00
28/03/2007	R209 jBond	7.2250	7.23	88.26233	88.21	0.00
29/03/2007	R153 jBond	8.1400	8.17	115.39486	115.27	0.00
29/03/2007	R157 jBond	7.7800	7.80	135.62594	135.45	0.00
29/03/2007	R186 jBond	7.4950	7.52	133.64336	133.37	0.00
29/03/2007	R196 jBond	8.5400	8.57	103.42911	103.35	0.00
29/03/2007	R201 jBond	7.8400	7.86	107.65048	107.51	0.00
29/03/2007	R203 jBond	7.7100	7.73	104.24534	104.12	0.00
29/03/2007	R204 jBond	7.6950	7.72	104.57247	104.40	0.00
29/03/2007	R206 jBond	7.8400	7.86	99.83540	99.71	0.00
29/03/2007	R207 jBond	7.6200	7.64	98.55640	98.38	0.00
29/03/2007	R209 jBond	7.2050	7.23	88.49840	88.26	0.00
30/03/2007	R153 jBond	8.1900	8.14	115.26097	115.39	0.00
30/03/2007	R157 jBond	7.8400	7.78	135.20736	135.63	0.00
30/03/2007	R186 jBond	7.5550	7.50	132.92203	133.64	0.00
30/03/2007	R196 jBond	8.5800	8.54	103.38245	103.43	0.00
30/03/2007	R201 jBond	7.8950	7.84	107.34955	107.65	0.00
30/03/2007	R203 jBond	7.7650	7.71	103.86833	104.25	0.00
30/03/2007	R204 jBond	7.7550	7.70	104.13060	104.57	0.00
30/03/2007	R206 jBond	7.9000	7.84	99.54947	99.84	0.00
30/03/2007	R207 jBond	7.6800	7.62	98.10326	98.56	0.00
30/03/2007	R209 jBond	7.2650	7.21	87.86126	88.50	0.00