



j-Bonds Monthly Statistics Report

For April 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2007	R153 jBond	8.1650	8.19	115.36547	115.26	0.00
02/04/2007	R157 jBond	7.8050	7.84	135.49588	135.21	0.00
02/04/2007	R186 jBond	7.5050	7.56	133.57225	132.92	0.00
02/04/2007	R196 jBond	8.5550	8.58	103.44984	103.38	0.00
02/04/2007	R201 jBond	7.8550	7.90	107.60760	107.35	0.00
02/04/2007	R203 jBond	7.7300	7.77	104.14312	103.87	0.00
02/04/2007	R204 jBond	7.7200	7.76	104.42240	104.13	0.00
02/04/2007	R206 jBond	7.8550	7.90	99.80096	99.55	0.00
02/04/2007	R207 jBond	7.6450	7.68	98.39948	98.10	0.00
02/04/2007	R209 jBond	7.2150	7.27	88.42305	87.86	0.00
03/04/2007	R153 jBond	8.0950	8.17	115.71276	115.37	0.00
03/04/2007	R157 jBond	7.7350	7.81	136.15877	135.50	0.00
03/04/2007	R186 jBond	7.4350	7.51	134.58709	133.57	0.00
03/04/2007	R196 jBond	8.4750	8.56	103.70700	103.45	0.00
03/04/2007	R201 jBond	7.7800	7.86	108.16377	107.61	0.00
03/04/2007	R203 jBond	7.6600	7.73	104.75905	104.14	0.00
03/04/2007	R204 jBond	7.6450	7.72	105.11254	104.42	0.00
03/04/2007	R206 jBond	7.7800	7.86	100.29175	99.80	0.00
03/04/2007	R207 jBond	7.5750	7.65	99.05592	98.40	0.00
03/04/2007	R209 jBond	7.1500	7.22	89.22484	88.42	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2007	R153 jBond	8.0950	8.10	115.73771	115.71	0.00
04/04/2007	R157 jBond	7.7400	7.74	136.14950	136.16	0.00
04/04/2007	R186 jBond	7.4400	7.44	134.55097	134.59	0.00
04/04/2007	R196 jBond	8.4800	8.48	103.72169	103.71	0.00
04/04/2007	R201 jBond	7.7850	7.78	108.15691	108.16	0.00
04/04/2007	R203 jBond	7.6650	7.66	104.74402	104.76	0.00
04/04/2007	R204 jBond	7.6500	7.65	105.09531	105.11	0.00
04/04/2007	R206 jBond	7.7850	7.78	100.28720	100.29	0.00
04/04/2007	R207 jBond	7.5800	7.58	99.03653	99.06	0.00
04/04/2007	R209 jBond	7.1550	7.15	89.18656	89.22	0.00
05/04/2007	R153 jBond	8.0800	8.10	115.81020	115.74	0.00
05/04/2007	R157 jBond	7.7250	7.74	136.28968	136.15	0.00
05/04/2007	R186 jBond	7.4300	7.44	134.70425	134.55	0.00
05/04/2007	R196 jBond	8.4750	8.48	103.75379	103.72	0.00
05/04/2007	R201 jBond	7.7750	7.79	108.23869	108.16	0.00
05/04/2007	R203 jBond	7.6500	7.67	104.87475	104.74	0.00
05/04/2007	R204 jBond	7.6400	7.65	105.19478	105.10	0.00
05/04/2007	R206 jBond	7.7750	7.79	100.35973	100.29	0.00
05/04/2007	R207 jBond	7.5700	7.58	99.13637	99.04	0.00
05/04/2007	R209 jBond	7.1500	7.16	89.25910	89.19	0.00
10/04/2007	R153 jBond	8.1050	8.08	115.75599	115.81	0.00
10/04/2007	R157 jBond	7.7450	7.73	136.16838	136.29	0.00
10/04/2007	R186 jBond	7.4500	7.43	134.47890	134.70	0.00
10/04/2007	R196 jBond	8.5000	8.48	103.73380	103.75	0.00
10/04/2007	R201 jBond	7.7950	7.78	108.14327	108.24	0.00
10/04/2007	R203 jBond	7.6700	7.65	104.75045	104.87	0.00
10/04/2007	R204 jBond	7.6550	7.64	105.09981	105.19	0.00
10/04/2007	R206 jBond	7.7950	7.78	100.27822	100.36	0.00
10/04/2007	R207 jBond	7.5900	7.57	98.99786	99.14	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2007	R209 jBond	7.1700	7.15	89.05491	89.26	0.00
11/04/2007	R153 jBond	8.0650	8.11	115.95736	115.76	0.00
11/04/2007	R157 jBond	7.7000	7.75	136.58887	136.17	0.00
11/04/2007	R186 jBond	7.4050	7.45	135.12866	134.48	0.00
11/04/2007	R196 jBond	8.4600	8.50	103.87339	103.73	0.00
11/04/2007	R201 jBond	7.7450	7.80	108.50677	108.14	0.00
11/04/2007	R203 jBond	7.6250	7.67	105.14276	104.75	0.00
11/04/2007	R204 jBond	7.6100	7.66	105.51520	105.10	0.00
11/04/2007	R206 jBond	7.7450	7.80	100.59844	100.28	0.00
11/04/2007	R207 jBond	7.5450	7.59	99.41679	99.00	0.00
11/04/2007	R209 jBond	7.1250	7.17	89.60553	89.05	0.00
12/04/2007	R153 jBond	8.0600	8.07	115.99807	115.96	0.00
12/04/2007	R157 jBond	7.7050	7.70	136.57953	136.59	0.00
12/04/2007	R186 jBond	7.4100	7.41	135.09229	135.13	0.00
12/04/2007	R196 jBond	8.4550	8.46	103.90542	103.87	0.00
12/04/2007	R201 jBond	7.7500	7.75	108.49985	108.51	0.00
12/04/2007	R203 jBond	7.6350	7.63	105.09115	105.14	0.00
12/04/2007	R204 jBond	7.6250	7.61	105.41992	105.52	0.00
12/04/2007	R206 jBond	7.7500	7.75	100.59387	100.60	0.00
12/04/2007	R207 jBond	7.5600	7.55	99.31769	99.42	0.00
12/04/2007	R209 jBond	7.1300	7.13	89.56700	89.61	0.00
13/04/2007	R153 jBond	8.1000	8.06	115.89679	116.00	0.00
13/04/2007	R157 jBond	7.7400	7.71	136.34631	136.58	0.00
13/04/2007	R186 jBond	7.4500	7.41	134.61409	135.09	0.00
13/04/2007	R196 jBond	8.4950	8.46	103.85982	103.91	0.00
13/04/2007	R201 jBond	7.7800	7.75	108.34537	108.50	0.00
13/04/2007	R203 jBond	7.6700	7.64	104.85762	105.09	0.00
13/04/2007	R204 jBond	7.6600	7.63	105.16950	105.42	0.00
13/04/2007	R206 jBond	7.7800	7.75	100.46105	100.59	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2007	R207 jBond	7.5950	7.56	99.06014	99.32	0.00
13/04/2007	R209 jBond	7.1700	7.13	89.14066	89.57	0.00
16/04/2007	R153 jBond	8.0650	8.10	116.03212	115.90	0.00
16/04/2007	R157 jBond	7.7000	7.74	136.67303	136.35	0.00
16/04/2007	R186 jBond	7.4100	7.45	135.14631	134.61	0.00
16/04/2007	R196 jBond	8.4600	8.50	103.94358	103.86	0.00
16/04/2007	R201 jBond	7.7450	7.78	108.57475	108.35	0.00
16/04/2007	R203 jBond	7.6350	7.67	105.13396	104.86	0.00
16/04/2007	R204 jBond	7.6250	7.66	105.46328	105.17	0.00
16/04/2007	R206 jBond	7.7450	7.78	100.66182	100.46	0.00
16/04/2007	R207 jBond	7.5600	7.60	99.35841	99.06	0.00
16/04/2007	R209 jBond	7.1350	7.17	89.54566	89.14	0.00
17/04/2007	R153 jBond	8.0700	8.07	116.04130	116.03	0.00
17/04/2007	R157 jBond	7.7050	7.70	136.66374	136.67	0.00
17/04/2007	R186 jBond	7.4200	7.41	135.04677	135.15	0.00
17/04/2007	R196 jBond	8.4600	8.46	103.96699	103.94	0.00
17/04/2007	R201 jBond	7.7550	7.75	108.53833	108.57	0.00
17/04/2007	R203 jBond	7.6400	7.64	105.11891	105.13	0.00
17/04/2007	R204 jBond	7.6300	7.63	105.44605	105.46	0.00
17/04/2007	R206 jBond	7.7550	7.75	100.63161	100.66	0.00
17/04/2007	R207 jBond	7.5650	7.56	99.33903	99.36	0.00
17/04/2007	R209 jBond	7.1400	7.14	89.50725	89.55	0.00
18/04/2007	R153 jBond	8.0800	8.07	116.08473	116.04	0.00
18/04/2007	R157 jBond	7.7100	7.71	136.71068	136.66	0.00
18/04/2007	R186 jBond	7.4200	7.42	135.12790	135.05	0.00
18/04/2007	R196 jBond	8.4700	8.46	104.02010	103.97	0.00
18/04/2007	R201 jBond	7.7600	7.76	108.57692	108.54	0.00
18/04/2007	R203 jBond	7.6450	7.64	105.14676	105.12	0.00
18/04/2007	R204 jBond	7.6350	7.63	105.47226	105.45	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2007	R206 jBond	7.7600	7.76	100.66946	100.63	0.00
18/04/2007	R207 jBond	7.5700	7.57	99.36046	99.34	0.00
18/04/2007	R209 jBond	7.1400	7.14	89.55873	89.51	0.00
19/04/2007	R153 jBond	8.0800	8.08	116.10971	116.08	0.00
19/04/2007	R157 jBond	7.7050	7.71	136.77608	136.71	0.00
19/04/2007	R186 jBond	7.4100	7.42	135.28145	135.13	0.00
19/04/2007	R196 jBond	8.4650	8.47	104.05211	104.02	0.00
19/04/2007	R201 jBond	7.7600	7.76	108.59962	108.58	0.00
19/04/2007	R203 jBond	7.6400	7.65	105.20461	105.15	0.00
19/04/2007	R204 jBond	7.6300	7.64	105.53285	105.47	0.00
19/04/2007	R206 jBond	7.7600	7.76	100.69063	100.67	0.00
19/04/2007	R207 jBond	7.5650	7.57	99.42057	99.36	0.00
19/04/2007	R209 jBond	7.1350	7.14	89.63146	89.56	0.00
20/04/2007	R153 jBond	8.0400	8.08	116.26034	116.11	0.00
20/04/2007	R157 jBond	7.6700	7.71	137.06564	136.78	0.00
20/04/2007	R186 jBond	7.3800	7.41	135.68910	135.28	0.00
20/04/2007	R196 jBond	8.4300	8.47	104.13539	104.05	0.00
20/04/2007	R201 jBond	7.7200	7.76	108.85852	108.60	0.00
20/04/2007	R203 jBond	7.6050	7.64	105.48135	105.20	0.00
20/04/2007	R204 jBond	7.5950	7.63	105.82719	105.53	0.00
20/04/2007	R206 jBond	7.7200	7.76	100.91695	100.69	0.00
20/04/2007	R207 jBond	7.5300	7.57	99.71953	99.42	0.00
20/04/2007	R209 jBond	7.1000	7.14	90.03914	89.63	0.00
23/04/2007	R153 jBond	8.0650	8.04	116.20677	116.26	0.00
23/04/2007	R157 jBond	7.6950	7.67	136.90690	137.07	0.00
23/04/2007	R186 jBond	7.4050	7.38	135.39886	135.69	0.00
23/04/2007	R196 jBond	8.4550	8.43	104.11607	104.14	0.00
23/04/2007	R201 jBond	7.7450	7.72	108.73353	108.86	0.00
23/04/2007	R203 jBond	7.6350	7.61	105.28391	105.48	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2007	R204 jBond	7.6250	7.60	105.61516	105.83	0.00
23/04/2007	R206 jBond	7.7450	7.72	100.80983	100.92	0.00
23/04/2007	R207 jBond	7.5550	7.53	99.54083	99.72	0.00
23/04/2007	R209 jBond	7.1250	7.10	89.77711	90.04	0.00
24/04/2007	R153 jBond	8.0750	8.07	116.27540	116.21	0.00
24/04/2007	R157 jBond	7.7150	7.70	136.87031	136.91	0.00
24/04/2007	R186 jBond	7.4300	7.41	135.19109	135.40	0.00
24/04/2007	R196 jBond	8.4650	8.46	104.19285	104.12	0.00
24/04/2007	R201 jBond	7.7650	7.75	108.70657	108.73	0.00
24/04/2007	R203 jBond	7.6550	7.64	105.22423	105.28	0.00
24/04/2007	R204 jBond	7.6450	7.63	105.54674	105.62	0.00
24/04/2007	R206 jBond	7.7650	7.75	100.79220	100.81	0.00
24/04/2007	R207 jBond	7.5750	7.56	99.46366	99.54	0.00
24/04/2007	R209 jBond	7.1500	7.13	89.56802	89.78	0.00
25/04/2007	R153 jBond	8.0150	8.08	116.51299	116.28	0.00
25/04/2007	R157 jBond	7.6450	7.72	137.44881	136.87	0.00
25/04/2007	R186 jBond	7.3500	7.43	136.26036	135.19	0.00
25/04/2007	R196 jBond	8.4000	8.47	104.34992	104.19	0.00
25/04/2007	R201 jBond	7.6950	7.77	109.16486	108.71	0.00
25/04/2007	R203 jBond	7.5850	7.66	105.77730	105.22	0.00
25/04/2007	R204 jBond	7.5700	7.65	106.17411	105.55	0.00
25/04/2007	R206 jBond	7.6950	7.77	101.19308	100.79	0.00
25/04/2007	R207 jBond	7.5100	7.58	100.02168	99.46	0.00
25/04/2007	R209 jBond	7.0650	7.15	90.55256	89.57	0.00
26/04/2007	R153 jBond	8.0200	8.02	116.52224	116.51	0.00
26/04/2007	R157 jBond	7.6500	7.65	137.43946	137.45	0.00
26/04/2007	R186 jBond	7.3500	7.35	136.28738	136.26	0.00
26/04/2007	R196 jBond	8.4050	8.40	104.36478	104.35	0.00
26/04/2007	R201 jBond	7.7000	7.70	109.15797	109.16	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2007	R203 jBond	7.5900	7.59	105.76216	105.78	0.00
26/04/2007	R204 jBond	7.5750	7.57	106.15673	106.17	0.00
26/04/2007	R206 jBond	7.7000	7.70	101.18855	101.19	0.00
26/04/2007	R207 jBond	7.5100	7.51	100.04206	100.02	0.00
26/04/2007	R209 jBond	7.0600	7.07	90.62613	90.55	0.00
30/04/2007	R153 jBond	8.0400	8.02	116.48469	116.52	0.00
30/04/2007	R157 jBond	7.6700	7.65	137.31818	137.44	0.00
30/04/2007	R186 jBond	7.3650	7.35	136.12322	136.29	0.00
30/04/2007	R196 jBond	8.4250	8.41	104.35434	104.36	0.00
30/04/2007	R201 jBond	7.7200	7.70	109.06259	109.16	0.00
30/04/2007	R203 jBond	7.6050	7.59	105.67408	105.76	0.00
30/04/2007	R204 jBond	7.5900	7.58	106.06139	106.16	0.00
30/04/2007	R206 jBond	7.7200	7.70	101.10719	101.19	0.00
30/04/2007	R207 jBond	7.5250	7.51	99.94280	100.04	0.00
30/04/2007	R209 jBond	7.0750	7.06	90.47431	90.63	0.00