



j-Bonds Monthly Statistics Report

For August 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2007	R153 jBond	9.3000	9.25	115.28193	115.35	0.00
01/08/2007	R157 jBond	8.6200	8.57	133.31375	133.60	0.00
01/08/2007	R186 jBond	8.3250	8.28	122.04572	122.46	0.00
01/08/2007	R196 jBond	9.5800	9.54	104.90512	104.89	0.00
01/08/2007	R201 jBond	8.6500	8.61	101.61930	101.76	0.00
01/08/2007	R203 jBond	8.5400	8.49	101.27590	101.54	0.00
01/08/2007	R204 jBond	8.5300	8.48	97.17914	97.50	0.00
01/08/2007	R206 jBond	8.6500	8.61	94.85129	94.97	0.00
01/08/2007	R207 jBond	8.4750	8.43	91.11824	91.41	0.00
01/08/2007	R209 jBond	7.9950	7.95	82.65644	83.07	0.00
02/08/2007	R153 jBond	9.2650	9.30	115.40760	115.28	0.00
02/08/2007	R157 jBond	8.5950	8.62	133.51409	133.31	0.00
02/08/2007	R186 jBond	8.3000	8.33	122.34918	122.05	0.00
02/08/2007	R196 jBond	9.5500	9.58	104.97469	104.91	0.00
02/08/2007	R201 jBond	8.6150	8.65	101.83163	101.62	0.00
02/08/2007	R203 jBond	8.5050	8.54	101.53016	101.28	0.00
02/08/2007	R204 jBond	8.4950	8.53	97.44696	97.18	0.00
02/08/2007	R206 jBond	8.6200	8.65	95.01392	94.85	0.00
02/08/2007	R207 jBond	8.4450	8.48	91.35255	91.12	0.00
02/08/2007	R209 jBond	7.9700	8.00	82.90923	82.66	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2007	R153 jBond	9.3400	9.27	115.22807	115.41	0.00
03/08/2007	R157 jBond	8.6400	8.60	133.23935	133.51	0.00
03/08/2007	R186 jBond	8.3450	8.30	121.87982	122.35	0.00
03/08/2007	R196 jBond	9.6100	9.55	104.91569	104.97	0.00
03/08/2007	R201 jBond	8.6700	8.62	101.55867	101.83	0.00
03/08/2007	R203 jBond	8.5500	8.51	101.25602	101.53	0.00
03/08/2007	R204 jBond	8.5400	8.50	97.15348	97.45	0.00
03/08/2007	R206 jBond	8.6700	8.62	94.80127	95.01	0.00
03/08/2007	R207 jBond	8.4900	8.45	91.05274	91.35	0.00
03/08/2007	R209 jBond	8.0150	7.97	82.50461	82.91	0.00
06/08/2007	R153 jBond	9.3600	9.34	115.22997	115.23	0.00
06/08/2007	R157 jBond	8.6600	8.64	133.16532	133.24	0.00
06/08/2007	R186 jBond	8.3650	8.35	121.71462	121.88	0.00
06/08/2007	R196 jBond	9.6250	9.61	104.94790	104.92	0.00
06/08/2007	R201 jBond	8.6850	8.67	101.52517	101.56	0.00
06/08/2007	R203 jBond	8.5700	8.55	101.17048	101.26	0.00
06/08/2007	R204 jBond	8.5600	8.54	97.05810	97.15	0.00
06/08/2007	R206 jBond	8.6900	8.67	94.75149	94.80	0.00
06/08/2007	R207 jBond	8.5100	8.49	90.95204	91.05	0.00
06/08/2007	R209 jBond	8.0100	8.02	82.58678	82.50	0.00
07/08/2007	R153 jBond	9.3000	9.36	115.48145	115.23	0.00
07/08/2007	R157 jBond	8.6050	8.66	133.62958	133.17	0.00
07/08/2007	R186 jBond	8.3100	8.37	122.40183	121.71	0.00
07/08/2007	R196 jBond	9.5650	9.63	105.11326	104.95	0.00
07/08/2007	R201 jBond	8.6300	8.69	101.89169	101.53	0.00
07/08/2007	R203 jBond	8.5150	8.57	101.60206	101.17	0.00
07/08/2007	R204 jBond	8.5050	8.56	97.50973	97.06	0.00
07/08/2007	R206 jBond	8.6300	8.69	95.09788	94.75	0.00
07/08/2007	R207 jBond	8.4550	8.51	91.40456	90.95	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2007	R209 jBond	7.9500	8.01	83.20438	82.59	0.00
08/08/2007	R153 jBond	9.1800	9.30	115.84168	115.48	0.00
08/08/2007	R157 jBond	8.4650	8.61	134.61388	133.63	0.00
08/08/2007	R186 jBond	8.1450	8.31	124.27335	122.40	0.00
08/08/2007	R196 jBond	9.4400	9.57	105.31680	105.11	0.00
08/08/2007	R201 jBond	8.5000	8.63	102.61845	101.89	0.00
08/08/2007	R203 jBond	8.3700	8.52	102.58870	101.60	0.00
08/08/2007	R204 jBond	8.3550	8.51	98.59214	97.51	0.00
08/08/2007	R206 jBond	8.5000	8.63	95.73119	95.10	0.00
08/08/2007	R207 jBond	8.2850	8.46	92.64708	91.40	0.00
08/08/2007	R209 jBond	7.7800	7.95	84.85701	83.20	0.00
10/08/2007	R153 jBond	9.3300	9.18	115.45585	115.84	0.00
10/08/2007	R157 jBond	8.5700	8.47	133.92825	134.61	0.00
10/08/2007	R186 jBond	8.2150	8.15	123.51289	124.27	0.00
10/08/2007	R196 jBond	9.5950	9.44	105.12433	105.32	0.00
10/08/2007	R201 jBond	8.5950	8.50	102.12741	102.62	0.00
10/08/2007	R203 jBond	8.4650	8.37	101.97894	102.59	0.00
10/08/2007	R204 jBond	8.4500	8.36	97.94102	98.59	0.00
10/08/2007	R206 jBond	8.5950	8.50	95.30566	95.73	0.00
10/08/2007	R207 jBond	8.3800	8.29	91.98203	92.65	0.00
10/08/2007	R209 jBond	7.8250	7.78	84.43673	84.86	0.00
13/08/2007	R153 jBond	9.2750	9.33	115.63594	115.46	0.00
13/08/2007	R157 jBond	8.5200	8.57	134.29897	133.93	0.00
13/08/2007	R186 jBond	8.1700	8.22	124.04544	123.51	0.00
13/08/2007	R196 jBond	9.5350	9.60	105.23561	105.12	0.00
13/08/2007	R201 jBond	8.5450	8.60	102.42114	102.13	0.00
13/08/2007	R203 jBond	8.4100	8.47	102.36746	101.98	0.00
13/08/2007	R204 jBond	8.4000	8.45	98.31665	97.94	0.00
13/08/2007	R206 jBond	8.5450	8.60	95.56242	95.31	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2007	R207 jBond	8.3300	8.38	92.36245	91.98	0.00
13/08/2007	R209 jBond	7.7750	7.83	84.94130	84.44	0.00
14/08/2007	R153 jBond	9.2800	9.28	115.65066	115.64	0.00
14/08/2007	R157 jBond	8.5250	8.52	134.29536	134.30	0.00
14/08/2007	R186 jBond	8.1800	8.17	123.96001	124.05	0.00
14/08/2007	R196 jBond	9.5350	9.54	105.26225	105.24	0.00
14/08/2007	R201 jBond	8.5500	8.55	102.41750	102.42	0.00
14/08/2007	R203 jBond	8.4150	8.41	102.35707	102.37	0.00
14/08/2007	R204 jBond	8.4050	8.40	98.30334	98.32	0.00
14/08/2007	R206 jBond	8.5500	8.55	95.56063	95.56	0.00
14/08/2007	R207 jBond	8.3350	8.33	92.34686	92.36	0.00
14/08/2007	R209 jBond	7.7850	7.78	84.86127	84.94	0.00
15/08/2007	R153 jBond	9.2700	9.28	115.76368	115.65	0.00
15/08/2007	R157 jBond	8.5000	8.53	134.55707	134.30	0.00
15/08/2007	R186 jBond	8.1550	8.18	124.32316	123.96	0.00
15/08/2007	R196 jBond	9.5300	9.54	105.34922	105.26	0.00
15/08/2007	R201 jBond	8.5300	8.55	102.59601	102.42	0.00
15/08/2007	R203 jBond	8.3900	8.42	102.59243	102.36	0.00
15/08/2007	R204 jBond	8.3800	8.41	98.54690	98.30	0.00
15/08/2007	R206 jBond	8.5300	8.55	95.71992	95.56	0.00
15/08/2007	R207 jBond	8.3000	8.34	92.66116	92.35	0.00
15/08/2007	R209 jBond	7.7800	7.79	84.96325	84.86	0.00
16/08/2007	R153 jBond	9.2700	9.27	109.30819	115.76	0.00
16/08/2007	R157 jBond	8.5000	8.50	134.58751	134.56	0.00
16/08/2007	R186 jBond	8.1400	8.16	124.51977	124.32	0.00
16/08/2007	R196 jBond	9.5350	9.53	100.38152	105.35	0.00
16/08/2007	R201 jBond	8.5250	8.53	102.64649	102.60	0.00
16/08/2007	R203 jBond	8.3900	8.39	102.61535	102.59	0.00
16/08/2007	R204 jBond	8.3800	8.38	98.56900	98.55	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2007	R206 jBond	8.5250	8.53	95.76517	95.72	0.00
16/08/2007	R207 jBond	8.3000	8.30	92.68164	92.66	0.00
16/08/2007	R209 jBond	7.7650	7.78	85.12779	84.96	0.00
17/08/2007	R153 jBond	9.2600	9.27	109.36252	109.31	0.00
17/08/2007	R157 jBond	8.4900	8.50	134.68612	134.59	0.00
17/08/2007	R186 jBond	8.0950	8.14	125.05741	124.52	0.00
17/08/2007	R196 jBond	9.5200	9.54	100.42784	100.38	0.00
17/08/2007	R201 jBond	8.5150	8.53	102.72405	102.65	0.00
17/08/2007	R203 jBond	8.3550	8.39	102.87198	102.62	0.00
17/08/2007	R204 jBond	8.3500	8.38	98.80426	98.57	0.00
17/08/2007	R206 jBond	8.5150	8.53	95.83395	95.77	0.00
17/08/2007	R207 jBond	8.2850	8.30	92.81073	92.68	0.00
17/08/2007	R209 jBond	7.7000	7.77	85.78666	85.13	0.00
20/08/2007	R153 jBond	9.2150	9.26	109.51282	109.36	0.00
20/08/2007	R157 jBond	8.4500	8.49	134.98958	134.69	0.00
20/08/2007	R186 jBond	8.0550	8.10	125.54097	125.06	0.00
20/08/2007	R196 jBond	9.4700	9.52	100.52286	100.43	0.00
20/08/2007	R201 jBond	8.4750	8.52	102.96434	102.72	0.00
20/08/2007	R203 jBond	8.3050	8.36	103.22992	102.87	0.00
20/08/2007	R204 jBond	8.2900	8.35	99.25446	98.80	0.00
20/08/2007	R206 jBond	8.4750	8.52	96.04411	95.83	0.00
20/08/2007	R207 jBond	8.2300	8.29	93.23087	92.81	0.00
20/08/2007	R209 jBond	7.6500	7.70	86.30308	85.79	0.00
21/08/2007	R153 jBond	9.2500	9.22	109.44371	109.51	0.00
21/08/2007	R157 jBond	8.4850	8.45	134.78107	134.99	0.00
21/08/2007	R186 jBond	8.1150	8.06	124.88441	125.54	0.00
21/08/2007	R196 jBond	9.5050	9.47	100.49947	100.52	0.00
21/08/2007	R201 jBond	8.5100	8.48	102.79794	102.96	0.00
21/08/2007	R203 jBond	8.3300	8.31	103.08506	103.23	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2007	R204 jBond	8.2950	8.29	99.24073	99.25	0.00
21/08/2007	R206 jBond	8.5100	8.48	95.90092	96.04	0.00
21/08/2007	R207 jBond	8.2200	8.23	93.32420	93.23	0.00
21/08/2007	R209 jBond	7.7200	7.65	85.62396	86.30	0.00
22/08/2007	R153 jBond	9.2200	9.25	109.60643	109.44	0.00
22/08/2007	R157 jBond	8.4700	8.49	134.97462	134.78	0.00
22/08/2007	R186 jBond	8.1100	8.12	125.02260	124.88	0.00
22/08/2007	R196 jBond	9.4800	9.51	100.61017	100.50	0.00
22/08/2007	R201 jBond	8.5000	8.51	102.92231	102.80	0.00
22/08/2007	R203 jBond	8.3250	8.33	103.18716	103.09	0.00
22/08/2007	R204 jBond	8.2950	8.30	99.30686	99.24	0.00
22/08/2007	R206 jBond	8.5000	8.51	96.01312	95.90	0.00
22/08/2007	R207 jBond	8.2300	8.22	93.31263	93.32	0.00
22/08/2007	R209 jBond	7.7200	7.72	85.67714	85.62	0.00
23/08/2007	R153 jBond	9.1800	9.22	109.74266	109.61	0.00
23/08/2007	R157 jBond	8.4500	8.47	135.14147	134.97	0.00
23/08/2007	R186 jBond	8.1150	8.11	124.99301	125.02	0.00
23/08/2007	R196 jBond	9.4400	9.48	100.69079	100.61	0.00
23/08/2007	R201 jBond	8.4800	8.50	103.05406	102.92	0.00
23/08/2007	R203 jBond	8.3050	8.33	103.34411	103.19	0.00
23/08/2007	R204 jBond	8.2750	8.30	99.47201	99.31	0.00
23/08/2007	R206 jBond	8.4800	8.50	96.12894	96.01	0.00
23/08/2007	R207 jBond	8.2100	8.23	93.47890	93.31	0.00
23/08/2007	R209 jBond	7.7300	7.72	85.59610	85.68	0.00
24/08/2007	R153 jBond	9.1500	9.18	109.85150	109.74	0.00
24/08/2007	R157 jBond	8.4200	8.45	135.37678	135.14	0.00
24/08/2007	R186 jBond	8.0900	8.12	125.30424	124.99	0.00
24/08/2007	R196 jBond	9.4100	9.44	100.75746	100.69	0.00
24/08/2007	R201 jBond	8.4500	8.48	103.24018	103.05	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2007	R203 jBond	8.2750	8.31	103.56851	103.34	0.00
24/08/2007	R204 jBond	8.2450	8.28	99.70918	99.47	0.00
24/08/2007	R206 jBond	8.4500	8.48	96.29197	96.13	0.00
24/08/2007	R207 jBond	8.1800	8.21	93.71864	93.48	0.00
24/08/2007	R209 jBond	7.7050	7.73	85.86113	85.60	0.00
27/08/2007	R153 jBond	9.1000	9.15	110.01503	109.85	0.00
27/08/2007	R157 jBond	8.3850	8.42	135.64668	135.38	0.00
27/08/2007	R186 jBond	8.0550	8.09	125.73072	125.30	0.00
27/08/2007	R196 jBond	9.3550	9.41	100.85852	100.76	0.00
27/08/2007	R201 jBond	8.4100	8.45	103.48095	103.24	0.00
27/08/2007	R203 jBond	8.2400	8.28	103.82708	103.57	0.00
27/08/2007	R204 jBond	8.2050	8.25	100.01897	99.71	0.00
27/08/2007	R206 jBond	8.4150	8.45	96.47880	96.29	0.00
27/08/2007	R207 jBond	8.1450	8.18	93.99574	93.72	0.00
27/08/2007	R209 jBond	7.6700	7.71	86.22706	85.86	0.00
28/08/2007	R153 jBond	9.1200	9.10	109.98693	110.02	0.00
28/08/2007	R157 jBond	8.4150	8.39	135.47165	135.65	0.00
28/08/2007	R186 jBond	8.0850	8.06	125.41549	125.73	0.00
28/08/2007	R196 jBond	9.3750	9.36	100.85602	100.86	0.00
28/08/2007	R201 jBond	8.4400	8.41	103.34116	103.48	0.00
28/08/2007	R203 jBond	8.2700	8.24	103.64778	103.83	0.00
28/08/2007	R204 jBond	8.2350	8.21	99.82503	100.02	0.00
28/08/2007	R206 jBond	8.4450	8.42	96.35886	96.48	0.00
28/08/2007	R207 jBond	8.1850	8.15	93.72289	94.00	0.00
28/08/2007	R209 jBond	7.7000	7.67	85.94620	86.23	0.00
29/08/2007	R153 jBond	9.1700	9.12	109.93195	109.99	0.00
29/08/2007	R157 jBond	8.4450	8.42	135.35802	135.47	0.00
29/08/2007	R186 jBond	8.1150	8.09	125.15613	125.42	0.00
29/08/2007	R196 jBond	9.4300	9.38	100.85728	100.86	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2007	R201 jBond	8.4700	8.44	103.24859	103.34	0.00
29/08/2007	R203 jBond	8.3050	8.27	103.48132	103.65	0.00
29/08/2007	R204 jBond	8.2700	8.24	99.64010	99.83	0.00
29/08/2007	R206 jBond	8.4750	8.45	96.28270	96.36	0.00
29/08/2007	R207 jBond	8.2150	8.19	93.56516	93.72	0.00
29/08/2007	R209 jBond	7.7300	7.70	85.70260	85.95	0.00
30/08/2007	R153 jBond	9.2500	9.17	109.74173	109.93	0.00
30/08/2007	R157 jBond	8.5250	8.45	134.84486	135.36	0.00
30/08/2007	R186 jBond	8.1950	8.12	124.28138	125.16	0.00
30/08/2007	R196 jBond	9.5100	9.43	100.77367	100.86	0.00
30/08/2007	R201 jBond	8.5550	8.47	102.81316	103.25	0.00
30/08/2007	R203 jBond	8.3850	8.31	102.96996	103.48	0.00
30/08/2007	R204 jBond	8.3500	8.27	99.09177	99.64	0.00
30/08/2007	R206 jBond	8.5550	8.48	95.92938	96.28	0.00
30/08/2007	R207 jBond	8.3000	8.22	92.96882	93.57	0.00
30/08/2007	R209 jBond	7.8050	7.73	84.98575	85.70	0.00
31/08/2007	R153 jBond	9.3100	9.25	109.60654	109.74	0.00
31/08/2007	R157 jBond	8.6100	8.53	127.56686	134.84	0.00
31/08/2007	R186 jBond	8.2750	8.20	123.41679	124.28	0.00
31/08/2007	R196 jBond	9.5700	9.51	100.71783	100.77	0.00
31/08/2007	R201 jBond	8.6350	8.56	102.40735	102.81	0.00
31/08/2007	R203 jBond	8.4750	8.39	98.28082	102.97	0.00
31/08/2007	R204 jBond	8.4300	8.35	98.54801	99.09	0.00
31/08/2007	R206 jBond	8.6350	8.56	95.57811	95.93	0.00
31/08/2007	R207 jBond	8.3800	8.30	92.41395	92.97	0.00
31/08/2007	R209 jBond	7.9000	7.81	84.08814	84.99	0.00