



j-Bonds Monthly Statistics Report

For September 2007

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2007	R153 jBond	9.3450	9.31	109.53947	109.61	0.00
03/09/2007	R157 jBond	8.6550	8.61	127.29372	127.57	0.00
03/09/2007	R186 jBond	8.3100	8.28	123.05708	123.42	0.00
03/09/2007	R196 jBond	9.6100	9.57	100.68950	100.72	0.00
03/09/2007	R201 jBond	8.6900	8.64	102.13726	102.41	0.00
03/09/2007	R203 jBond	8.5250	8.48	97.97379	98.28	0.00
03/09/2007	R204 jBond	8.4750	8.43	98.25390	98.55	0.00
03/09/2007	R206 jBond	8.6900	8.64	95.34469	95.58	0.00
03/09/2007	R207 jBond	8.4250	8.38	92.11305	92.41	0.00
03/09/2007	R209 jBond	7.9350	7.90	83.77288	84.09	0.00
04/09/2007	R153 jBond	9.3600	9.35	109.52662	109.54	0.00
04/09/2007	R157 jBond	8.6600	8.66	127.28951	127.29	0.00
04/09/2007	R186 jBond	8.3200	8.31	122.97423	123.06	0.00
04/09/2007	R196 jBond	9.6200	9.61	100.70206	100.69	0.00
04/09/2007	R201 jBond	8.7000	8.69	102.10772	102.14	0.00
04/09/2007	R203 jBond	8.5300	8.53	97.96318	97.97	0.00
04/09/2007	R204 jBond	8.4900	8.48	98.17106	98.25	0.00
04/09/2007	R206 jBond	8.7000	8.69	95.32041	95.34	0.00
04/09/2007	R207 jBond	8.4300	8.43	92.09808	92.11	0.00
04/09/2007	R209 jBond	7.9400	7.94	83.74330	83.77	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2007	R153 jBond	9.3500	9.36	109.63660	109.53	0.00
05/09/2007	R157 jBond	8.6600	8.66	127.37751	127.29	0.00
05/09/2007	R186 jBond	8.3200	8.32	123.05643	122.97	0.00
05/09/2007	R196 jBond	9.6100	9.62	100.79399	100.70	0.00
05/09/2007	R201 jBond	8.6950	8.70	102.20563	102.11	0.00
05/09/2007	R203 jBond	8.5350	8.53	97.99711	97.96	0.00
05/09/2007	R204 jBond	8.4900	8.49	98.23798	98.17	0.00
05/09/2007	R206 jBond	8.6950	8.70	95.40975	95.32	0.00
05/09/2007	R207 jBond	8.4350	8.43	92.12450	92.10	0.00
05/09/2007	R209 jBond	7.9400	7.94	83.79677	83.74	0.00
06/09/2007	R153 jBond	9.3400	9.35	109.69120	109.64	0.00
06/09/2007	R157 jBond	8.6550	8.66	127.44035	127.38	0.00
06/09/2007	R186 jBond	8.3200	8.32	123.08383	123.06	0.00
06/09/2007	R196 jBond	9.6000	9.61	100.83359	100.79	0.00
06/09/2007	R201 jBond	8.6900	8.70	102.25602	102.21	0.00
06/09/2007	R203 jBond	8.5350	8.54	98.01937	98.00	0.00
06/09/2007	R204 jBond	8.4900	8.49	98.26031	98.24	0.00
06/09/2007	R206 jBond	8.6900	8.70	95.45496	95.41	0.00
06/09/2007	R207 jBond	8.4350	8.44	92.14518	92.12	0.00
06/09/2007	R209 jBond	7.9300	7.94	83.90942	83.80	0.00
07/09/2007	R153 jBond	9.3450	9.34	109.70542	109.69	0.00
07/09/2007	R157 jBond	8.6800	8.66	127.30240	127.44	0.00
07/09/2007	R186 jBond	8.3400	8.32	122.89132	123.08	0.00
07/09/2007	R196 jBond	9.6050	9.60	100.85300	100.83	0.00
07/09/2007	R201 jBond	8.7100	8.69	102.17342	102.26	0.00
07/09/2007	R203 jBond	8.5800	8.54	97.74713	98.02	0.00
07/09/2007	R204 jBond	8.5350	8.49	97.96838	98.26	0.00
07/09/2007	R206 jBond	8.7100	8.69	95.38454	95.45	0.00
07/09/2007	R207 jBond	8.4650	8.44	91.95274	92.15	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2007	R209 jBond	7.9500	7.93	83.73778	83.91	0.00
10/09/2007	R153 jBond	9.3450	9.35	109.73309	109.71	0.00
10/09/2007	R157 jBond	8.6850	8.68	127.29838	127.30	0.00
10/09/2007	R186 jBond	8.3450	8.34	122.86388	122.89	0.00
10/09/2007	R196 jBond	9.6050	9.61	100.87913	100.85	0.00
10/09/2007	R201 jBond	8.7150	8.71	102.17065	102.17	0.00
10/09/2007	R203 jBond	8.5850	8.58	97.73680	97.75	0.00
10/09/2007	R204 jBond	8.5450	8.54	97.92112	97.97	0.00
10/09/2007	R206 jBond	8.7150	8.71	95.38355	95.38	0.00
10/09/2007	R207 jBond	8.4850	8.47	91.83176	91.95	0.00
10/09/2007	R209 jBond	7.9600	7.95	83.66116	83.74	0.00
11/09/2007	R153 jBond	9.3550	9.35	109.73395	109.73	0.00
11/09/2007	R157 jBond	8.7000	8.69	127.22764	127.30	0.00
11/09/2007	R186 jBond	8.3600	8.35	122.72692	122.86	0.00
11/09/2007	R196 jBond	9.6000	9.61	100.91198	100.88	0.00
11/09/2007	R201 jBond	8.7300	8.72	102.11485	102.17	0.00
11/09/2007	R203 jBond	8.6050	8.59	97.62871	97.74	0.00
11/09/2007	R204 jBond	8.5600	8.55	97.83919	97.92	0.00
11/09/2007	R206 jBond	8.7300	8.72	95.33643	95.38	0.00
11/09/2007	R207 jBond	8.5000	8.49	91.74643	91.83	0.00
11/09/2007	R209 jBond	7.9700	7.96	83.58472	83.66	0.00
12/09/2007	R153 jBond	9.3400	9.36	109.85729	109.73	0.00
12/09/2007	R157 jBond	8.6850	8.70	127.41671	127.23	0.00
12/09/2007	R186 jBond	8.3450	8.36	122.97371	122.73	0.00
12/09/2007	R196 jBond	9.5750	9.60	101.02374	100.91	0.00
12/09/2007	R201 jBond	8.7150	8.73	102.26595	102.11	0.00
12/09/2007	R203 jBond	8.5900	8.61	97.79403	97.63	0.00
12/09/2007	R204 jBond	8.5500	8.56	97.97593	97.84	0.00
12/09/2007	R206 jBond	8.7150	8.73	95.47203	95.34	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2007	R207 jBond	8.4800	8.50	91.95012	91.75	0.00
12/09/2007	R209 jBond	7.9550	7.97	83.77976	83.58	0.00
13/09/2007	R153 jBond	9.2900	9.34	110.01890	109.86	0.00
13/09/2007	R157 jBond	8.6250	8.69	127.84771	127.42	0.00
13/09/2007	R186 jBond	8.2900	8.35	123.60677	122.97	0.00
13/09/2007	R196 jBond	9.5200	9.58	101.12309	101.02	0.00
13/09/2007	R201 jBond	8.6600	8.72	102.58209	102.27	0.00
13/09/2007	R203 jBond	8.5350	8.59	98.17606	97.79	0.00
13/09/2007	R204 jBond	8.5000	8.55	98.34679	97.98	0.00
13/09/2007	R206 jBond	8.6600	8.72	95.74822	95.47	0.00
13/09/2007	R207 jBond	8.4250	8.48	92.36126	91.95	0.00
13/09/2007	R209 jBond	7.9050	7.96	84.27216	83.78	0.00
14/09/2007	R153 jBond	9.2400	9.29	110.18050	110.02	0.00
14/09/2007	R157 jBond	8.5700	8.63	128.24655	127.85	0.00
14/09/2007	R186 jBond	8.2300	8.29	124.30012	123.61	0.00
14/09/2007	R196 jBond	9.4700	9.52	101.21561	101.12	0.00
14/09/2007	R201 jBond	8.6100	8.66	102.87244	102.58	0.00
14/09/2007	R203 jBond	8.4750	8.54	98.59263	98.18	0.00
14/09/2007	R204 jBond	8.4450	8.50	98.75436	98.35	0.00
14/09/2007	R206 jBond	8.6050	8.66	96.02510	95.75	0.00
14/09/2007	R207 jBond	8.3700	8.43	92.77456	92.36	0.00
14/09/2007	R209 jBond	7.8450	7.91	84.86549	84.27	0.00
17/09/2007	R153 jBond	9.2250	9.24	110.24821	110.18	0.00
17/09/2007	R157 jBond	8.5550	8.57	128.37701	128.25	0.00
17/09/2007	R186 jBond	8.2200	8.23	124.43903	124.30	0.00
17/09/2007	R196 jBond	9.4550	9.47	101.26142	101.22	0.00
17/09/2007	R201 jBond	8.5950	8.61	102.97628	102.87	0.00
17/09/2007	R203 jBond	8.4600	8.48	98.71393	98.59	0.00
17/09/2007	R204 jBond	8.4300	8.45	98.88207	98.75	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2007	R206 jBond	8.5900	8.61	96.11671	96.03	0.00
17/09/2007	R207 jBond	8.3550	8.37	92.90268	92.77	0.00
17/09/2007	R209 jBond	7.8350	7.85	81.86145	84.87	0.00
18/09/2007	R153 jBond	9.2300	9.23	110.26229	110.25	0.00
18/09/2007	R157 jBond	8.5500	8.56	128.44022	128.38	0.00
18/09/2007	R186 jBond	8.2250	8.22	124.41065	124.44	0.00
18/09/2007	R196 jBond	9.4600	9.46	101.28062	101.26	0.00
18/09/2007	R201 jBond	8.5900	8.60	103.02668	102.98	0.00
18/09/2007	R203 jBond	8.4550	8.46	98.76937	98.71	0.00
18/09/2007	R204 jBond	8.4200	8.43	98.97472	98.88	0.00
18/09/2007	R206 jBond	8.5850	8.59	96.16190	96.12	0.00
18/09/2007	R207 jBond	8.3500	8.36	92.95920	92.90	0.00
18/09/2007	R209 jBond	7.8450	7.84	81.78209	81.86	0.00
19/09/2007	R153 jBond	9.1050	9.23	110.70661	110.26	0.00
19/09/2007	R157 jBond	8.4450	8.55	129.26702	128.44	0.00
19/09/2007	R186 jBond	8.1400	8.23	125.47348	124.41	0.00
19/09/2007	R196 jBond	9.3400	9.46	101.54239	101.28	0.00
19/09/2007	R201 jBond	8.4850	8.59	103.68402	103.03	0.00
19/09/2007	R203 jBond	8.3600	8.46	99.48790	98.77	0.00
19/09/2007	R204 jBond	8.3300	8.42	99.69972	98.97	0.00
19/09/2007	R206 jBond	8.4800	8.59	96.73832	96.16	0.00
19/09/2007	R207 jBond	8.2600	8.35	93.69014	92.96	0.00
19/09/2007	R209 jBond	7.7700	7.85	82.57951	81.78	0.00
20/09/2007	R153 jBond	9.1400	9.11	110.64018	110.71	0.00
20/09/2007	R157 jBond	8.4500	8.45	129.26255	129.27	0.00
20/09/2007	R186 jBond	8.1450	8.14	125.44446	125.47	0.00
20/09/2007	R196 jBond	9.4000	9.34	101.48896	101.54	0.00
20/09/2007	R201 jBond	8.4900	8.49	103.68069	103.68	0.00
20/09/2007	R203 jBond	8.3650	8.36	99.47708	99.49	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2007	R204 jBond	8.3400	8.33	99.65105	99.70	0.00
20/09/2007	R206 jBond	8.4900	8.48	96.71351	96.74	0.00
20/09/2007	R207 jBond	8.2800	8.26	93.56618	93.69	0.00
20/09/2007	R209 jBond	7.7800	7.77	82.49896	82.58	0.00
21/09/2007	R153 jBond	9.1450	9.14	110.65413	110.64	0.00
21/09/2007	R157 jBond	8.4300	8.45	129.42738	129.26	0.00
21/09/2007	R186 jBond	8.1250	8.15	125.69756	125.44	0.00
21/09/2007	R196 jBond	9.4150	9.40	101.49501	101.49	0.00
21/09/2007	R201 jBond	8.4650	8.49	103.83867	103.68	0.00
21/09/2007	R203 jBond	8.3500	8.37	99.59913	99.48	0.00
21/09/2007	R204 jBond	8.3250	8.34	99.77967	99.65	0.00
21/09/2007	R206 jBond	8.4650	8.49	96.85199	96.71	0.00
21/09/2007	R207 jBond	8.2600	8.28	93.73136	93.57	0.00
21/09/2007	R209 jBond	7.7650	7.78	82.66287	82.50	0.00
25/09/2007	R153 jBond	9.1650	9.15	110.62810	110.65	0.00
25/09/2007	R157 jBond	8.4400	8.43	129.38902	129.43	0.00
25/09/2007	R186 jBond	8.1350	8.13	125.61198	125.70	0.00
25/09/2007	R196 jBond	9.4350	9.42	101.49458	101.50	0.00
25/09/2007	R201 jBond	8.4800	8.47	103.78154	103.84	0.00
25/09/2007	R203 jBond	8.3600	8.35	99.55508	99.60	0.00
25/09/2007	R204 jBond	8.3350	8.33	99.73098	99.78	0.00
25/09/2007	R206 jBond	8.4800	8.47	96.80384	96.85	0.00
25/09/2007	R207 jBond	8.2700	8.26	93.67968	93.73	0.00
25/09/2007	R209 jBond	7.7700	7.77	82.63113	82.66	0.00
26/09/2007	R153 jBond	9.1350	9.17	110.79016	110.63	0.00
26/09/2007	R157 jBond	8.4150	8.44	129.64646	129.39	0.00
26/09/2007	R186 jBond	8.1100	8.14	125.97669	125.61	0.00
26/09/2007	R196 jBond	9.4000	9.44	101.61781	101.49	0.00
26/09/2007	R201 jBond	8.4600	8.48	103.95968	103.78	0.00

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26/09/2007	R203 jBond	8.3350	8.36	99.78842	99.56	0.00
26/09/2007	R204 jBond	8.3100	8.34	99.97510	99.73	0.00
26/09/2007	R206 jBond	8.4600	8.48	96.96263	96.80	0.00
26/09/2007	R207 jBond	8.2450	8.27	93.92243	93.68	0.00
26/09/2007	R209 jBond	7.7450	7.77	82.92797	82.63	0.00
27/09/2007	R153 jBond	8.9700	9.14	111.25779	110.79	0.00
27/09/2007	R157 jBond	8.2700	8.42	130.66311	129.65	0.00
27/09/2007	R186 jBond	7.9800	8.11	127.48934	125.98	0.00
27/09/2007	R196 jBond	9.2850	9.40	101.79353	101.62	0.00
27/09/2007	R201 jBond	8.3100	8.46	104.79361	103.96	0.00
27/09/2007	R203 jBond	8.1850	8.34	100.81509	99.79	0.00
27/09/2007	R204 jBond	8.1650	8.31	101.03425	99.98	0.00
27/09/2007	R206 jBond	8.3100	8.46	97.68705	96.96	0.00
27/09/2007	R207 jBond	8.1000	8.25	95.00121	93.92	0.00
27/09/2007	R209 jBond	7.6150	7.75	84.23947	82.93	0.00
28/09/2007	R153 jBond	8.9500	8.97	111.33824	111.26	0.00
28/09/2007	R157 jBond	8.2600	8.27	130.76064	130.66	0.00
28/09/2007	R186 jBond	7.9850	7.98	127.45898	127.49	0.00
28/09/2007	R196 jBond	9.2800	9.29	101.82557	101.79	0.00
28/09/2007	R201 jBond	8.3000	8.31	104.87123	104.79	0.00
28/09/2007	R203 jBond	8.1900	8.19	100.80363	100.82	0.00
28/09/2007	R204 jBond	8.1600	8.17	101.09236	101.03	0.00
28/09/2007	R206 jBond	8.3000	8.31	97.75571	97.69	0.00
28/09/2007	R207 jBond	8.1000	8.10	95.02170	95.00	0.00
28/09/2007	R209 jBond	7.6350	7.62	84.05543	84.24	0.00