



j-Bonds Monthly Statistics Report

For January 2008

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2008	R153 jBond	9.4100	9.45	112.83490	112.65	0.00
02/01/2008	R157 jBond	8.5650	8.58	131.57290	131.38	0.00
02/01/2008	R186 jBond	8.1850	8.19	122.57915	122.44	0.00
02/01/2008	R196 jBond	10.2600	10.30	103.26384	103.14	0.00
02/01/2008	R201 jBond	8.6150	8.63	101.09403	100.95	0.00
02/01/2008	R203 jBond	8.4150	8.44	101.48547	101.29	0.00
02/01/2008	R204 jBond	8.4050	8.42	97.50163	97.33	0.00
02/01/2008	R206 jBond	8.7300	8.74	94.17342	97.80	0.00
02/01/2008	R207 jBond	8.3700	8.39	91.45799	94.87	0.00
02/01/2008	R209 jBond	7.9910	7.97	82.27382	82.39	0.00
03/01/2008	R153 jBond	9.3900	9.41	112.91185	112.83	0.00
03/01/2008	R157 jBond	8.5650	8.57	131.60322	131.57	0.00
03/01/2008	R186 jBond	8.2050	8.19	122.38390	122.58	0.00
03/01/2008	R196 jBond	10.2400	10.26	103.31342	103.26	0.00
03/01/2008	R201 jBond	8.6150	8.62	101.11734	101.09	0.00
03/01/2008	R203 jBond	8.4150	8.42	101.50846	101.49	0.00
03/01/2008	R204 jBond	8.4050	8.41	97.52357	97.50	0.00
03/01/2008	R206 jBond	8.7300	8.73	94.19528	94.17	0.00
03/01/2008	R207 jBond	8.3750	8.37	91.44307	91.46	0.00
03/01/2008	R209 jBond	7.9300	7.99	82.86604	82.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2008	R153 jBond	9.3800	9.39	112.96460	112.91	0.00
04/01/2008	R157 jBond	8.5600	8.57	131.66613	131.60	0.00
04/01/2008	R186 jBond	8.1950	8.21	122.52177	122.38	0.00
04/01/2008	R196 jBond	10.2250	10.24	103.35767	103.31	0.00
04/01/2008	R201 jBond	8.6100	8.62	101.16650	101.12	0.00
04/01/2008	R203 jBond	8.4100	8.42	101.56390	101.51	0.00
04/01/2008	R204 jBond	8.4000	8.41	97.58018	97.52	0.00
04/01/2008	R206 jBond	8.7200	8.73	94.26158	94.20	0.00
04/01/2008	R207 jBond	8.3700	8.38	91.49875	91.44	0.00
04/01/2008	R209 jBond	7.9250	7.93	82.93104	82.87	0.00
07/01/2008	R153 jBond	9.3950	9.38	112.95706	112.96	0.00
07/01/2008	R157 jBond	8.5650	8.56	131.66388	131.67	0.00
07/01/2008	R186 jBond	8.2050	8.20	122.43769	122.52	0.00
07/01/2008	R196 jBond	10.2350	10.23	103.37568	103.36	0.00
07/01/2008	R201 jBond	8.6150	8.61	101.16395	101.17	0.00
07/01/2008	R203 jBond	8.4200	8.41	101.52200	101.56	0.00
07/01/2008	R204 jBond	8.4100	8.40	97.53280	97.58	0.00
07/01/2008	R206 jBond	8.7250	8.72	94.26124	94.26	0.00
07/01/2008	R207 jBond	8.3900	8.37	91.37807	91.50	0.00
07/01/2008	R209 jBond	7.9450	7.93	82.75936	82.93	0.00
08/01/2008	R153 jBond	9.4100	9.40	112.94961	112.96	0.00
08/01/2008	R157 jBond	8.5800	8.57	131.59660	131.66	0.00
08/01/2008	R186 jBond	8.2500	8.21	121.96717	122.44	0.00
08/01/2008	R196 jBond	10.2500	10.24	103.38852	103.38	0.00
08/01/2008	R201 jBond	8.6250	8.62	101.13560	101.16	0.00
08/01/2008	R203 jBond	8.4350	8.42	101.44781	101.52	0.00
08/01/2008	R204 jBond	8.4250	8.41	97.45091	97.53	0.00
08/01/2008	R206 jBond	8.7350	8.73	94.23874	94.26	0.00
08/01/2008	R207 jBond	8.4050	8.39	91.29290	91.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2008	R209 jBond	8.0000	7.95	82.26009	82.76	0.00
09/01/2008	R153 jBond	9.4050	9.41	113.04771	112.95	0.00
09/01/2008	R157 jBond	8.5700	8.58	131.75275	131.60	0.00
09/01/2008	R186 jBond	8.2400	8.25	122.15827	121.97	0.00
09/01/2008	R196 jBond	10.2450	10.25	103.47939	103.39	0.00
09/01/2008	R201 jBond	8.6150	8.63	101.25725	101.14	0.00
09/01/2008	R203 jBond	8.4250	8.44	101.58166	101.45	0.00
09/01/2008	R204 jBond	8.4150	8.43	97.58604	97.45	0.00
09/01/2008	R206 jBond	8.7200	8.74	94.37096	94.24	0.00
09/01/2008	R207 jBond	8.4000	8.41	91.38936	91.29	0.00
09/01/2008	R209 jBond	7.9900	8.00	82.40657	82.26	0.00
10/01/2008	R153 jBond	9.3850	9.41	113.12437	113.05	0.00
10/01/2008	R157 jBond	8.5200	8.57	132.10874	131.75	0.00
10/01/2008	R186 jBond	8.1800	8.24	122.84987	122.16	0.00
10/01/2008	R196 jBond	10.2250	10.25	103.52865	103.48	0.00
10/01/2008	R201 jBond	8.5700	8.62	101.51324	101.26	0.00
10/01/2008	R203 jBond	8.3750	8.43	101.92922	101.58	0.00
10/01/2008	R204 jBond	8.3650	8.42	97.95486	97.59	0.00
10/01/2008	R206 jBond	8.6700	8.72	94.61492	94.37	0.00
10/01/2008	R207 jBond	8.3500	8.40	91.76243	91.39	0.00
10/01/2008	R209 jBond	7.9150	7.99	83.13168	82.41	0.00
11/01/2008	R153 jBond	9.3100	9.39	113.33296	113.12	0.00
11/01/2008	R157 jBond	8.4300	8.52	132.72772	132.11	0.00
11/01/2008	R186 jBond	8.0800	8.18	123.99674	122.85	0.00
11/01/2008	R196 jBond	10.1500	10.23	103.63468	103.53	0.00
11/01/2008	R201 jBond	8.4800	8.57	102.00373	101.51	0.00
11/01/2008	R203 jBond	8.2850	8.38	102.53975	101.93	0.00
11/01/2008	R204 jBond	8.2750	8.37	98.60517	97.95	0.00
11/01/2008	R206 jBond	8.5800	8.67	95.03821	94.61	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2008	R207 jBond	8.2600	8.35	92.42230	91.76	0.00
11/01/2008	R209 jBond	7.7950	7.92	84.30250	83.13	0.00
14/01/2008	R153 jBond	9.2450	9.31	113.51754	113.33	0.00
14/01/2008	R157 jBond	8.3500	8.43	133.28398	132.73	0.00
14/01/2008	R186 jBond	8.0100	8.08	124.81673	124.00	0.00
14/01/2008	R196 jBond	10.0950	10.15	103.71980	103.63	0.00
14/01/2008	R201 jBond	8.3950	8.48	102.47051	102.00	0.00
14/01/2008	R203 jBond	8.2050	8.29	103.08860	102.54	0.00
14/01/2008	R204 jBond	8.1950	8.28	99.19001	98.61	0.00
14/01/2008	R206 jBond	8.5000	8.58	95.41844	95.04	0.00
14/01/2008	R207 jBond	8.1800	8.26	93.01601	92.42	0.00
14/01/2008	R209 jBond	7.7200	7.80	85.05438	84.30	0.00
15/01/2008	R153 jBond	9.2250	9.25	113.59393	113.52	0.00
15/01/2008	R157 jBond	8.3250	8.35	133.47890	133.28	0.00
15/01/2008	R186 jBond	7.9800	8.01	125.18579	124.82	0.00
15/01/2008	R196 jBond	10.0700	10.10	103.77377	103.72	0.00
15/01/2008	R201 jBond	8.3750	8.40	102.59824	102.47	0.00
15/01/2008	R203 jBond	8.1800	8.21	103.27645	103.09	0.00
15/01/2008	R204 jBond	8.1700	8.20	99.38857	99.19	0.00
15/01/2008	R206 jBond	8.4750	8.50	95.55252	95.42	0.00
15/01/2008	R207 jBond	8.1500	8.18	93.25263	93.02	0.00
15/01/2008	R209 jBond	7.6850	7.72	85.41826	85.05	0.00
16/01/2008	R153 jBond	9.2800	9.23	113.54722	113.59	0.00
16/01/2008	R157 jBond	8.3450	8.33	133.43679	133.48	0.00
16/01/2008	R186 jBond	7.9900	7.98	125.15188	125.19	0.00
16/01/2008	R196 jBond	10.1250	10.07	103.80206	103.77	0.00
16/01/2008	R201 jBond	8.3950	8.38	102.56264	102.60	0.00
16/01/2008	R203 jBond	8.1950	8.18	103.24569	103.28	0.00
16/01/2008	R204 jBond	8.1850	8.17	99.34775	99.39	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2008	R206 jBond	8.5000	8.48	95.50576	95.55	0.00
16/01/2008	R207 jBond	8.1700	8.15	93.16994	93.25	0.00
16/01/2008	R209 jBond	7.7000	7.69	85.32240	85.42	0.00
17/01/2008	R153 jBond	9.2950	9.28	113.53985	113.55	0.00
17/01/2008	R157 jBond	8.3650	8.35	133.33511	133.44	0.00
17/01/2008	R186 jBond	8.0050	7.99	125.00766	125.15	0.00
17/01/2008	R196 jBond	10.1350	10.13	103.82019	103.80	0.00
17/01/2008	R201 jBond	8.4200	8.40	102.45514	102.56	0.00
17/01/2008	R203 jBond	8.2200	8.20	103.10373	103.25	0.00
17/01/2008	R204 jBond	8.2050	8.19	99.22835	99.35	0.00
17/01/2008	R206 jBond	8.5200	8.50	95.43803	95.51	0.00
17/01/2008	R207 jBond	8.1900	8.17	93.04664	93.17	0.00
17/01/2008	R209 jBond	7.7190	7.70	85.15229	85.32	0.00
18/01/2008	R153 jBond	9.3400	9.30	113.46104	113.54	0.00
18/01/2008	R157 jBond	8.4300	8.37	132.93865	133.34	0.00
18/01/2008	R186 jBond	8.0750	8.01	124.24110	125.01	0.00
18/01/2008	R196 jBond	10.1800	10.14	103.80278	103.82	0.00
18/01/2008	R201 jBond	8.4750	8.42	102.19186	102.46	0.00
18/01/2008	R203 jBond	8.2750	8.22	102.76543	103.10	0.00
18/01/2008	R204 jBond	8.2700	8.21	98.79324	99.23	0.00
18/01/2008	R206 jBond	8.5700	8.52	95.23648	95.44	0.00
18/01/2008	R207 jBond	8.2500	8.19	92.63760	93.05	0.00
18/01/2008	R209 jBond	7.7900	7.72	84.47450	85.15	0.00
21/01/2008	R153 jBond	9.4400	9.34	113.25196	113.46	0.00
21/01/2008	R157 jBond	8.5550	8.43	132.15415	132.94	0.00
21/01/2008	R186 jBond	8.2000	8.08	122.87028	124.24	0.00
21/01/2008	R196 jBond	10.2750	10.18	103.73500	103.80	0.00
21/01/2008	R201 jBond	8.5950	8.48	101.59392	102.19	0.00
21/01/2008	R203 jBond	8.4050	8.28	101.94165	102.77	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2008	R204 jBond	8.4000	8.27	97.90981	98.79	0.00
21/01/2008	R206 jBond	8.6800	8.57	94.76935	95.24	0.00
21/01/2008	R207 jBond	8.3750	8.25	91.77186	92.64	0.00
21/01/2008	R209 jBond	7.9200	7.79	83.24304	84.47	0.00
22/01/2008	R153 jBond	9.4300	9.44	113.30454	113.25	0.00
22/01/2008	R157 jBond	8.5350	8.56	132.31440	132.15	0.00
22/01/2008	R186 jBond	8.1600	8.20	123.34188	122.87	0.00
22/01/2008	R196 jBond	10.2700	10.28	103.76877	103.74	0.00
22/01/2008	R201 jBond	8.5600	8.60	101.79789	101.59	0.00
22/01/2008	R203 jBond	8.3800	8.41	102.12677	101.94	0.00
22/01/2008	R204 jBond	8.3650	8.40	98.17442	97.91	0.00
22/01/2008	R206 jBond	8.6300	8.68	95.01333	94.77	0.00
22/01/2008	R207 jBond	8.3550	8.38	91.93358	91.77	0.00
22/01/2008	R209 jBond	7.8800	7.92	83.64174	83.24	0.00
23/01/2008	R153 jBond	9.3600	9.43	113.55680	113.30	0.00
23/01/2008	R157 jBond	8.5050	8.54	132.60049	132.31	0.00
23/01/2008	R186 jBond	8.1800	8.16	123.20019	123.34	0.00
23/01/2008	R196 jBond	10.2200	10.27	103.90509	103.77	0.00
23/01/2008	R201 jBond	8.5350	8.56	101.99700	101.80	0.00
23/01/2008	R203 jBond	8.3600	8.38	102.32572	102.13	0.00
23/01/2008	R204 jBond	8.3450	8.37	98.37933	98.17	0.00
23/01/2008	R206 jBond	8.5950	8.63	95.23504	95.01	0.00
23/01/2008	R207 jBond	8.3300	8.36	92.17225	91.93	0.00
23/01/2008	R209 jBond	7.9500	7.88	83.02987	83.64	0.00
24/01/2008	R153 jBond	9.2150	9.36	113.92942	113.56	0.00
24/01/2008	R157 jBond	8.3850	8.51	133.41423	132.60	0.00
24/01/2008	R186 jBond	8.0700	8.18	124.45883	123.20	0.00
24/01/2008	R196 jBond	10.0850	10.22	104.06900	103.91	0.00
24/01/2008	R201 jBond	8.4100	8.54	102.66897	102.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2008	R203 jBond	8.2450	8.36	103.09941	102.33	0.00
24/01/2008	R204 jBond	8.2300	8.35	99.20516	98.38	0.00
24/01/2008	R206 jBond	8.4700	8.60	95.81490	95.24	0.00
24/01/2008	R207 jBond	8.2100	8.33	93.04700	92.17	0.00
24/01/2008	R209 jBond	7.8450	7.95	84.04820	83.03	0.00
25/01/2008	R153 jBond	9.2700	9.22	113.82729	113.93	0.00
25/01/2008	R157 jBond	8.5000	8.39	132.69369	133.41	0.00
25/01/2008	R186 jBond	8.1800	8.07	123.25418	124.46	0.00
25/01/2008	R196 jBond	10.1250	10.09	104.05726	104.07	0.00
25/01/2008	R201 jBond	8.5300	8.41	102.06943	102.67	0.00
25/01/2008	R203 jBond	8.3750	8.25	102.27443	103.10	0.00
25/01/2008	R204 jBond	8.3600	8.23	98.31909	99.21	0.00
25/01/2008	R206 jBond	8.5850	8.47	95.32355	95.81	0.00
25/01/2008	R207 jBond	8.3450	8.21	92.10759	93.05	0.00
25/01/2008	R209 jBond	7.9550	7.85	83.01810	84.05	0.00
28/01/2008	R153 jBond	9.3400	9.27	113.69017	113.83	0.00
28/01/2008	R157 jBond	8.5900	8.50	132.14082	132.69	0.00
28/01/2008	R186 jBond	8.2850	8.18	122.12296	123.25	0.00
28/01/2008	R196 jBond	10.1950	10.13	104.01586	104.06	0.00
28/01/2008	R201 jBond	8.6200	8.53	101.62904	102.07	0.00
28/01/2008	R203 jBond	8.4600	8.38	101.74826	102.27	0.00
28/01/2008	R204 jBond	8.4450	8.36	97.75353	98.32	0.00
28/01/2008	R206 jBond	8.6700	8.59	94.96856	95.32	0.00
28/01/2008	R207 jBond	8.4350	8.35	91.49571	92.11	0.00
28/01/2008	R209 jBond	8.1210	7.96	81.49549	83.02	0.00
29/01/2008	R153 jBond	9.2800	9.34	113.86063	113.69	0.00
29/01/2008	R157 jBond	8.5300	8.59	132.55966	132.14	0.00
29/01/2008	R186 jBond	8.2250	8.29	122.80980	122.12	0.00
29/01/2008	R196 jBond	10.1350	10.20	104.10412	104.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2008	R201 jBond	8.5600	8.62	101.96122	101.63	0.00
29/01/2008	R203 jBond	8.4000	8.46	102.15862	101.75	0.00
29/01/2008	R204 jBond	8.3900	8.45	98.15522	97.75	0.00
29/01/2008	R206 jBond	8.6150	8.67	95.23436	94.97	0.00
29/01/2008	R207 jBond	8.3750	8.44	91.93749	91.50	0.00
29/01/2008	R209 jBond	8.0640	8.12	82.03667	81.50	0.00
30/01/2008	R153 jBond	9.3300	9.28	113.82845	113.86	0.00
30/01/2008	R157 jBond	8.6250	8.53	132.03743	132.56	0.00
30/01/2008	R186 jBond	8.3350	8.23	121.68582	122.81	0.00
30/01/2008	R196 jBond	10.1850	10.14	104.14008	104.10	0.00
30/01/2008	R201 jBond	8.6600	8.56	101.51782	101.96	0.00
30/01/2008	R203 jBond	8.5050	8.40	101.55201	102.16	0.00
30/01/2008	R204 jBond	8.4900	8.39	97.53296	98.16	0.00
30/01/2008	R206 jBond	8.7150	8.62	94.85860	95.23	0.00
30/01/2008	R207 jBond	8.4750	8.38	91.29968	91.94	0.00
30/01/2008	R209 jBond	8.1100	8.06	81.66700	82.04	0.00
31/01/2008	R153 jBond	9.3300	9.33	113.85713	113.83	0.00
31/01/2008	R157 jBond	8.7300	8.63	131.39473	132.04	0.00
31/01/2008	R186 jBond	8.4700	8.34	120.25865	121.69	0.00
31/01/2008	R196 jBond	10.1750	10.19	104.17851	104.14	0.00
31/01/2008	R201 jBond	8.7600	8.66	101.03131	101.52	0.00
31/01/2008	R203 jBond	8.6150	8.51	100.87373	101.55	0.00
31/01/2008	R204 jBond	8.6000	8.49	96.80544	97.53	0.00
31/01/2008	R206 jBond	8.8100	8.72	94.46343	94.86	0.00
31/01/2008	R207 jBond	8.5900	8.48	90.52440	91.30	0.00
31/01/2008	R209 jBond	8.3400	8.11	79.62461	81.67	0.00