



j-Bonds Monthly Statistics Report

For February 2008

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2008	R153 jBond	9.2800	9.33	114.00338	113.86	0.00
01/02/2008	R157 jBond	8.6700	8.73	131.80965	131.39	0.00
01/02/2008	R186 jBond	8.4400	8.47	120.60675	120.26	0.00
01/02/2008	R196 jBond	10.1250	10.18	104.25619	104.18	0.00
01/02/2008	R201 jBond	8.6950	8.76	101.38603	101.03	0.00
01/02/2008	R203 jBond	8.5650	8.62	101.21510	100.87	0.00
01/02/2008	R204 jBond	8.5500	8.60	97.16747	96.81	0.00
01/02/2008	R206 jBond	8.7450	8.81	94.77105	94.46	0.00
01/02/2008	R207 jBond	8.5450	8.59	90.85569	90.52	0.00
01/02/2008	R209 jBond	8.2350	8.34	80.57183	79.62	0.00
04/02/2008	R153 jBond	9.2650	9.28	114.06722	114.00	0.00
04/02/2008	R157 jBond	8.6650	8.67	131.87244	131.81	0.00
04/02/2008	R186 jBond	8.4450	8.44	120.58044	120.61	0.00
04/02/2008	R196 jBond	10.1150	10.13	104.29445	104.26	0.00
04/02/2008	R201 jBond	8.6900	8.70	101.43512	101.39	0.00
04/02/2008	R203 jBond	8.5550	8.57	101.30219	101.22	0.00
04/02/2008	R204 jBond	8.5450	8.55	97.22375	97.17	0.00
04/02/2008	R206 jBond	8.7450	8.75	94.79334	94.77	0.00
04/02/2008	R207 jBond	8.5400	8.55	90.91115	90.86	0.00
04/02/2008	R209 jBond	8.2350	8.24	80.58961	80.57	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2008	R153 jBond	9.3300	9.27	113.94320	114.07	0.00
05/02/2008	R157 jBond	8.7400	8.67	131.42348	131.87	0.00
05/02/2008	R186 jBond	8.5300	8.45	119.70278	120.58	0.00
05/02/2008	R196 jBond	10.1800	10.12	104.25934	104.29	0.00
05/02/2008	R201 jBond	8.7650	8.69	101.07694	101.44	0.00
05/02/2008	R203 jBond	8.6350	8.56	100.81710	101.30	0.00
05/02/2008	R204 jBond	8.6300	8.55	96.66924	97.22	0.00
05/02/2008	R206 jBond	8.8050	8.75	94.55246	94.79	0.00
05/02/2008	R207 jBond	8.6250	8.54	90.34682	90.91	0.00
05/02/2008	R209 jBond	8.3200	8.24	79.85358	80.59	0.00
06/02/2008	R153 jBond	9.4100	9.33	113.84254	113.94	0.00
06/02/2008	R157 jBond	8.8300	8.74	130.94424	131.42	0.00
06/02/2008	R186 jBond	8.6300	8.53	118.73371	119.70	0.00
06/02/2008	R196 jBond	10.2550	10.18	104.27249	104.26	0.00
06/02/2008	R201 jBond	8.8400	8.77	100.76843	101.08	0.00
06/02/2008	R203 jBond	8.7400	8.64	100.22569	100.82	0.00
06/02/2008	R204 jBond	8.7300	8.63	96.06386	96.67	0.00
06/02/2008	R206 jBond	8.8900	8.81	94.24872	94.55	0.00
06/02/2008	R207 jBond	8.7200	8.63	89.76187	90.35	0.00
06/02/2008	R209 jBond	8.4250	8.32	78.99223	79.85	0.00
07/02/2008	R153 jBond	9.3800	9.41	113.94138	113.84	0.00
07/02/2008	R157 jBond	8.7650	8.83	131.38792	130.94	0.00
07/02/2008	R186 jBond	8.5250	8.63	119.86503	118.73	0.00
07/02/2008	R196 jBond	10.3820	10.26	104.17872	104.27	0.00
07/02/2008	R201 jBond	8.7750	8.84	101.12104	100.77	0.00
07/02/2008	R203 jBond	8.6650	8.74	100.72119	100.23	0.00
07/02/2008	R204 jBond	8.6600	8.73	96.55620	96.06	0.00
07/02/2008	R206 jBond	8.8250	8.89	94.55463	94.25	0.00
07/02/2008	R207 jBond	8.6500	8.72	90.25962	89.76	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2008	R209 jBond	8.2950	8.43	80.14520	78.99	0.00
08/02/2008	R153 jBond	9.4100	9.38	113.90038	113.94	0.00
08/02/2008	R157 jBond	8.8050	8.77	131.16484	131.39	0.00
08/02/2008	R186 jBond	8.5650	8.53	119.47000	119.87	0.00
08/02/2008	R196 jBond	10.8760	10.38	103.73439	104.18	0.00
08/02/2008	R201 jBond	8.8150	8.78	100.94233	101.12	0.00
08/02/2008	R203 jBond	8.7100	8.67	100.46119	100.72	0.00
08/02/2008	R204 jBond	8.7050	8.66	96.27617	96.56	0.00
08/02/2008	R206 jBond	8.8600	8.83	94.42439	94.55	0.00
08/02/2008	R207 jBond	8.6950	8.65	89.97382	90.26	0.00
08/02/2008	R209 jBond	8.3350	8.30	79.81079	80.15	0.00
11/02/2008	R153 jBond	9.4250	9.41	113.89445	113.90	0.00
11/02/2008	R157 jBond	8.8150	8.81	131.13252	131.16	0.00
11/02/2008	R186 jBond	8.5750	8.57	119.39216	119.47	0.00
11/02/2008	R196 jBond	10.4070	10.88	104.21300	103.73	0.00
11/02/2008	R201 jBond	8.8250	8.82	100.91561	100.94	0.00
11/02/2008	R203 jBond	8.7200	8.71	100.42189	100.46	0.00
11/02/2008	R204 jBond	8.7150	8.71	96.23157	96.28	0.00
11/02/2008	R206 jBond	8.8750	8.86	94.38157	94.42	0.00
11/02/2008	R207 jBond	8.7050	8.70	89.92688	89.97	0.00
11/02/2008	R209 jBond	8.3450	8.34	79.74095	79.81	0.00
12/02/2008	R153 jBond	9.3750	9.43	114.03960	113.89	0.00
12/02/2008	R157 jBond	8.7550	8.82	131.54441	131.13	0.00
12/02/2008	R186 jBond	8.5200	8.58	120.00003	119.39	0.00
12/02/2008	R196 jBond	10.3890	10.41	104.25944	104.21	0.00
12/02/2008	R201 jBond	8.7700	8.83	101.21758	100.92	0.00
12/02/2008	R203 jBond	8.6700	8.72	100.76009	100.42	0.00
12/02/2008	R204 jBond	8.6650	8.72	96.58968	96.23	0.00
12/02/2008	R206 jBond	8.8250	8.88	94.62196	94.38	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2008	R207 jBond	8.6500	8.71	90.32263	89.93	0.00
12/02/2008	R209 jBond	8.3000	8.35	80.15444	79.74	0.00
13/02/2008	R153 jBond	9.3450	9.38	107.71217	114.04	0.00
13/02/2008	R157 jBond	8.7550	8.76	131.63734	131.54	0.00
13/02/2008	R186 jBond	8.5250	8.52	120.02919	120.00	0.00
13/02/2008	R196 jBond	10.3860	10.39	99.36380	104.26	0.00
13/02/2008	R201 jBond	8.7750	8.77	101.26350	101.22	0.00
13/02/2008	R203 jBond	8.6900	8.67	100.70465	100.76	0.00
13/02/2008	R204 jBond	8.6800	8.67	96.55603	96.59	0.00
13/02/2008	R206 jBond	8.8300	8.83	94.66753	94.62	0.00
13/02/2008	R207 jBond	8.6650	8.65	90.28333	90.32	0.00
13/02/2008	R209 jBond	8.3150	8.30	80.07563	80.15	0.00
14/02/2008	R153 jBond	9.2500	9.35	107.95963	107.71	0.00
14/02/2008	R157 jBond	8.6950	8.76	132.05022	131.64	0.00
14/02/2008	R186 jBond	8.5000	8.53	120.32161	120.03	0.00
14/02/2008	R196 jBond	10.3430	10.39	99.43227	99.36	0.00
14/02/2008	R201 jBond	8.7150	8.78	101.59137	101.26	0.00
14/02/2008	R203 jBond	8.6400	8.69	101.04340	100.70	0.00
14/02/2008	R204 jBond	8.6300	8.68	96.91503	96.56	0.00
14/02/2008	R206 jBond	8.7650	8.83	94.97370	94.67	0.00
14/02/2008	R207 jBond	8.6150	8.67	90.64617	90.28	0.00
14/02/2008	R209 jBond	8.2950	8.32	80.26988	80.08	0.00
15/02/2008	R153 jBond	9.2500	9.25	107.98661	107.96	0.00
15/02/2008	R157 jBond	8.7350	8.70	131.82642	132.05	0.00
15/02/2008	R186 jBond	8.5550	8.50	119.76711	120.32	0.00
15/02/2008	R196 jBond	10.3540	10.34	99.44959	99.43	0.00
15/02/2008	R201 jBond	8.7500	8.72	101.43757	101.59	0.00
15/02/2008	R203 jBond	8.6800	8.64	100.81465	101.04	0.00
15/02/2008	R204 jBond	8.6750	8.63	96.63446	96.92	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2008	R206 jBond	8.8050	8.77	94.82144	94.97	0.00
15/02/2008	R207 jBond	8.6700	8.62	90.29134	90.65	0.00
15/02/2008	R209 jBond	8.3650	8.30	79.67312	80.27	0.00
18/02/2008	R153 jBond	9.2550	9.25	108.00199	107.99	0.00
18/02/2008	R157 jBond	8.7300	8.74	131.88917	131.83	0.00
18/02/2008	R186 jBond	8.5500	8.56	119.84724	119.77	0.00
18/02/2008	R196 jBond	10.8780	10.35	98.98581	99.45	0.00
18/02/2008	R201 jBond	8.7400	8.75	101.51196	101.44	0.00
18/02/2008	R203 jBond	8.6700	8.68	100.90116	100.81	0.00
18/02/2008	R204 jBond	8.6650	8.68	96.72408	96.63	0.00
18/02/2008	R206 jBond	8.8000	8.81	94.86568	94.82	0.00
18/02/2008	R207 jBond	8.6600	8.67	90.38056	90.29	0.00
18/02/2008	R209 jBond	8.3600	8.37	79.73459	79.67	0.00
19/02/2008	R153 jBond	9.2900	9.26	107.94801	108.00	0.00
19/02/2008	R157 jBond	8.7600	8.73	131.72963	131.89	0.00
19/02/2008	R186 jBond	8.5700	8.55	119.66404	119.85	0.00
19/02/2008	R196 jBond	10.4040	10.88	99.45814	98.99	0.00
19/02/2008	R201 jBond	8.7750	8.74	101.35859	101.51	0.00
19/02/2008	R203 jBond	8.7100	8.67	100.67319	100.90	0.00
19/02/2008	R204 jBond	8.7050	8.67	96.47811	96.72	0.00
19/02/2008	R206 jBond	8.8300	8.80	94.75746	94.87	0.00
19/02/2008	R207 jBond	8.6950	8.66	90.16336	90.38	0.00
19/02/2008	R209 jBond	8.3750	8.36	79.62167	79.73	0.00
20/02/2008	R153 jBond	9.3750	9.29	107.83352	107.95	0.00
20/02/2008	R157 jBond	8.8300	8.76	131.38013	131.73	0.00
20/02/2008	R186 jBond	8.6200	8.57	119.22243	119.66	0.00
20/02/2008	R196 jBond	10.4900	10.40	99.46171	99.46	0.00
20/02/2008	R201 jBond	8.8500	8.78	101.05213	101.36	0.00
20/02/2008	R203 jBond	8.7850	8.71	100.27495	100.67	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2008	R204 jBond	8.7750	8.71	96.07845	96.48	0.00
20/02/2008	R206 jBond	8.9000	8.83	94.52124	94.76	0.00
20/02/2008	R207 jBond	8.7700	8.70	89.71910	90.16	0.00
20/02/2008	R209 jBond	8.4200	8.38	79.28513	79.62	0.00
21/02/2008	R153 jBond	9.3100	9.38	108.01033	107.83	0.00
21/02/2008	R157 jBond	8.7700	8.83	131.79046	131.38	0.00
21/02/2008	R186 jBond	8.6150	8.62	119.30216	119.22	0.00
21/02/2008	R196 jBond	10.4790	10.49	99.50002	99.46	0.00
21/02/2008	R201 jBond	8.7900	8.85	101.37808	101.05	0.00
21/02/2008	R203 jBond	8.7400	8.79	100.57963	100.27	0.00
21/02/2008	R204 jBond	8.7400	8.78	96.33411	96.08	0.00
21/02/2008	R206 jBond	8.8400	8.90	94.80403	94.52	0.00
21/02/2008	R207 jBond	8.7350	8.77	89.97660	89.72	0.00
21/02/2008	R209 jBond	8.4500	8.42	79.04473	79.29	0.00
22/02/2008	R153 jBond	9.3150	9.31	108.02598	108.01	0.00
22/02/2008	R157 jBond	8.7550	8.77	131.91654	131.79	0.00
22/02/2008	R186 jBond	8.5850	8.62	119.64376	119.30	0.00
22/02/2008	R196 jBond	10.4800	10.48	99.52716	99.50	0.00
22/02/2008	R201 jBond	8.7800	8.79	101.45235	101.38	0.00
22/02/2008	R203 jBond	8.7250	8.74	100.69715	100.58	0.00
22/02/2008	R204 jBond	8.7250	8.74	96.45676	96.33	0.00
22/02/2008	R206 jBond	8.8300	8.84	94.86999	94.80	0.00
22/02/2008	R207 jBond	8.7150	8.74	90.13315	89.98	0.00
22/02/2008	R209 jBond	8.4100	8.45	79.40727	79.04	0.00
25/02/2008	R153 jBond	9.3600	9.32	107.94984	108.03	0.00
25/02/2008	R157 jBond	8.7950	8.76	131.69457	131.92	0.00
25/02/2008	R186 jBond	8.6200	8.59	119.30493	119.64	0.00
25/02/2008	R196 jBond	10.5020	10.48	99.53494	99.53	0.00
25/02/2008	R201 jBond	8.8200	8.78	101.27467	101.45	0.00

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25/02/2008	R203 jBond	8.7600	8.73	100.50193	100.70	0.00
25/02/2008	R204 jBond	8.7600	8.73	96.24589	96.46	0.00
25/02/2008	R206 jBond	8.8700	8.83	94.71899	94.87	0.00
25/02/2008	R207 jBond	8.7500	8.72	89.91751	90.13	0.00
25/02/2008	R209 jBond	8.4400	8.41	79.16642	79.41	0.00
26/02/2008	R153 jBond	9.3650	9.36	107.96507	107.95	0.00
26/02/2008	R157 jBond	8.8100	8.80	131.63103	131.69	0.00
26/02/2008	R186 jBond	8.6350	8.62	119.17599	119.30	0.00
26/02/2008	R196 jBond	10.5060	10.50	99.55880	99.53	0.00
26/02/2008	R201 jBond	8.8350	8.82	101.22315	101.27	0.00
26/02/2008	R203 jBond	8.7750	8.76	100.43204	100.50	0.00
26/02/2008	R204 jBond	8.7750	8.76	96.16867	96.25	0.00
26/02/2008	R206 jBond	8.8850	8.87	94.67662	94.72	0.00
26/02/2008	R207 jBond	8.7650	8.75	89.83747	89.92	0.00
26/02/2008	R209 jBond	8.4550	8.44	79.05547	79.17	0.00
27/02/2008	R153 jBond	9.4200	9.37	107.91963	107.97	0.00
27/02/2008	R157 jBond	8.8650	8.81	131.37857	131.63	0.00
27/02/2008	R186 jBond	8.6850	8.64	118.73950	119.18	0.00
27/02/2008	R196 jBond	10.5270	10.51	99.62230	99.56	0.00
27/02/2008	R201 jBond	8.8850	8.84	101.04429	101.22	0.00
27/02/2008	R203 jBond	8.8250	8.78	100.19228	100.43	0.00
27/02/2008	R204 jBond	8.8250	8.78	95.90496	96.17	0.00
27/02/2008	R206 jBond	8.9400	8.89	94.50704	94.68	0.00
27/02/2008	R207 jBond	8.8100	8.77	89.59843	89.84	0.00
27/02/2008	R209 jBond	8.5000	8.46	78.72485	79.06	0.00
28/02/2008	R153 jBond	9.4600	9.42	107.85534	107.92	0.00
28/02/2008	R157 jBond	8.8850	8.87	131.28441	131.38	0.00
28/02/2008	R186 jBond	8.7000	8.69	118.61206	118.74	0.00
28/02/2008	R196 jBond	10.5900	10.53	99.59254	99.62	0.00

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28/02/2008	R201 jBond	8.9050	8.89	100.96829	101.04	0.00
28/02/2008	R203 jBond	8.8500	8.83	100.06113	100.19	0.00
28/02/2008	R204 jBond	8.8500	8.83	95.76249	95.90	0.00
28/02/2008	R206 jBond	8.9600	8.94	94.44362	94.51	0.00
28/02/2008	R207 jBond	8.8350	8.81	89.45218	89.60	0.00
28/02/2008	R209 jBond	8.5150	8.50	78.61536	78.72	0.00
29/02/2008	R153 jBond	9.5800	9.46	107.60975	107.86	0.00
29/02/2008	R157 jBond	8.9850	8.89	123.95737	131.28	0.00
29/02/2008	R186 jBond	8.7950	8.70	117.66511	118.61	0.00
29/02/2008	R196 jBond	10.7720	10.59	99.45524	99.59	0.00
29/02/2008	R201 jBond	9.0100	8.91	100.46960	100.97	0.00
29/02/2008	R203 jBond	8.9500	8.85	95.35353	100.06	0.00
29/02/2008	R204 jBond	8.9450	8.85	95.16132	95.76	0.00
29/02/2008	R206 jBond	9.0600	8.96	94.03733	94.44	0.00
29/02/2008	R207 jBond	8.9300	8.84	88.84092	89.45	0.00
29/02/2008	R209 jBond	8.6150	8.52	77.79302	78.62	0.00