



j-Bonds Weekly Statistics Report

From 2007/01/22 To 2007/01/26

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/01/22	R153 jBond	8.2100	8.25	119.9300	119.77	0.00
2007/01/22	R157 jBond	7.8500	7.86	139.8900	139.79	0.00
2007/01/22	R186 jBond	7.4900	7.50	131.8800	131.79	0.00
2007/01/22	R194 jBond	8.8200	8.86	105.2500	105.19	0.00
2007/01/22	R196 jBond	8.6700	8.70	106.5400	106.46	0.00
2007/01/22	R201 jBond	7.8500	7.85	106.0800	106.03	0.00
2007/01/22	R203 jBond	7.7500	7.75	106.6100	106.55	0.00
2007/01/22	R204 jBond	7.6800	7.69	103.2600	103.16	0.00
2007/01/22	R206 jBond	7.8700	7.88	98.2500	98.20	0.00
2007/01/22	R207 jBond	7.6100	7.62	97.3000	97.20	0.00
2007/01/23	R153 jBond	8.2300	8.21	119.8700	119.93	0.00
2007/01/23	R157 jBond	7.8500	7.85	139.9200	139.89	0.00
2007/01/23	R186 jBond	7.4900	7.49	131.9100	131.88	0.00
2007/01/23	R194 jBond	8.8400	8.82	105.2500	105.25	0.00
2007/01/23	R196 jBond	8.7000	8.67	106.5200	106.54	0.00
2007/01/23	R201 jBond	7.8500	7.85	106.1100	106.08	0.00
2007/01/23	R203 jBond	7.7400	7.75	106.6700	106.61	0.00
2007/01/23	R204 jBond	7.6800	7.68	103.2900	103.26	0.00
2007/01/23	R206 jBond	7.8700	7.87	98.2900	98.25	0.00
2007/01/23	R207 jBond	7.6100	7.61	97.2800	97.30	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/01/24	R153 jBond	8.1800	8.23	120.1300	119.87	0.00
2007/01/24	R157 jBond	7.8100	7.85	140.3100	139.92	0.00
2007/01/24	R186 jBond	7.4700	7.49	132.3000	131.91	0.00
2007/01/24	R194 jBond	8.7800	8.84	105.3900	105.25	0.00
2007/01/24	R196 jBond	8.6100	8.70	106.7700	106.52	0.00
2007/01/24	R201 jBond	7.8100	7.85	106.4100	106.11	0.00
2007/01/24	R203 jBond	7.7100	7.74	106.9900	106.67	0.00
2007/01/24	R204 jBond	7.6400	7.68	103.6200	103.29	0.00
2007/01/24	R206 jBond	7.8500	7.87	98.4600	98.29	0.00
2007/01/24	R207 jBond	7.5800	7.61	97.6200	97.28	0.00
2007/01/25	R153 jBond	8.1500	8.18	120.2600	120.13	0.00
2007/01/25	R157 jBond	7.8000	7.81	140.3800	140.31	0.00
2007/01/25	R186 jBond	7.5200	7.47	131.6400	132.30	0.00
2007/01/25	R194 jBond	8.6400	8.78	105.5600	105.39	0.00
2007/01/25	R196 jBond	8.4400	8.61	107.1100	106.77	0.00
2007/01/25	R201 jBond	7.8000	7.81	106.5000	106.41	0.00
2007/01/25	R203 jBond	7.7200	7.71	106.9400	106.99	0.00
2007/01/25	R204 jBond	7.6600	7.64	103.5300	103.62	0.00
2007/01/25	R206 jBond	7.8300	7.85	98.5600	98.46	0.00
2007/01/25	R207 jBond	7.6000	7.58	97.4800	97.62	0.00
2007/01/26	R153 jBond	8.2000	8.15	120.1000	120.26	0.00
2007/01/26	R157 jBond	7.8400	7.80	140.1500	140.38	0.00
2007/01/26	R186 jBond	7.5400	7.52	131.4100	131.64	0.00
2007/01/26	R194 jBond	8.7000	8.64	105.5300	105.56	0.00
2007/01/26	R196 jBond	8.5600	8.44	106.9000	107.11	0.00
2007/01/26	R201 jBond	7.8400	7.80	106.2500	106.50	0.00
2007/01/26	R203 jBond	7.7500	7.72	106.7400	106.94	0.00
2007/01/26	R204 jBond	7.6900	7.66	103.2800	103.53	0.00
2007/01/26	R206 jBond	7.8800	7.83	98.3200	98.56	0.00
2007/01/26	R207 jBond	7.6400	7.60	97.1400	97.48	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
