



j-Bonds Weekly Statistics Report

From 2007/02/12 To 2007/02/16

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/02/12	R153 jBond	8.1100	8.03	120.8200	121.05	0.00
2007/02/12	R157 jBond	7.7700	7.67	141.0800	141.81	0.00
2007/02/12	R186 jBond	7.4500	7.35	132.9500	134.26	0.00
2007/02/12	R194 jBond	8.8100	8.76	105.7900	105.82	0.00
2007/02/12	R196 jBond	8.6600	8.60	107.1000	107.17	0.00
2007/02/12	R201 jBond	7.7700	7.67	107.0400	107.62	0.00
2007/02/12	R203 jBond	7.6600	7.56	107.7400	108.42	0.00
2007/02/12	R204 jBond	7.6200	7.53	104.1500	104.87	0.00
2007/02/12	R206 jBond	7.7800	7.68	99.1600	99.66	0.00
2007/02/12	R207 jBond	7.5700	7.47	98.0400	98.83	0.00
2007/02/13	R153 jBond	8.0800	8.11	120.9400	120.82	0.00
2007/02/13	R157 jBond	7.7400	7.77	141.3400	141.08	0.00
2007/02/13	R186 jBond	7.4300	7.45	133.2300	132.95	0.00
2007/02/13	R194 jBond	8.8400	8.81	105.7800	105.79	0.00
2007/02/13	R196 jBond	8.6000	8.66	107.2200	107.10	0.00
2007/02/13	R201 jBond	7.7400	7.77	107.2400	107.04	0.00
2007/02/13	R203 jBond	7.6300	7.66	107.9800	107.74	0.00
2007/02/13	R204 jBond	7.5900	7.62	104.4000	104.15	0.00
2007/02/13	R206 jBond	7.7500	7.78	99.3300	99.16	0.00
2007/02/13	R207 jBond	7.5400	7.57	98.3000	98.04	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/02/14	R153 jBond	8.0500	8.08	114.6200	120.94	0.00
2007/02/14	R157 jBond	7.7300	7.74	141.5400	141.34	0.00
2007/02/14	R186 jBond	7.4300	7.43	133.3100	133.23	0.00
2007/02/14	R194 jBond	8.8800	8.84	100.8400	105.78	0.00
2007/02/14	R196 jBond	8.5300	8.60	102.4400	107.22	0.00
2007/02/14	R201 jBond	7.7200	7.74	107.4000	107.24	0.00
2007/02/14	R203 jBond	7.6200	7.63	108.1200	107.98	0.00
2007/02/14	R204 jBond	7.5800	7.59	104.5900	104.40	0.00
2007/02/14	R206 jBond	7.7400	7.75	99.4800	99.33	0.00
2007/02/14	R207 jBond	7.5300	7.54	98.4400	98.30	0.00
2007/02/15	R153 jBond	7.9700	8.05	114.9000	114.62	0.00
2007/02/15	R157 jBond	7.6600	7.73	142.0700	141.54	0.00
2007/02/15	R186 jBond	7.3900	7.43	133.9100	133.31	0.00
2007/02/15	R194 jBond	8.7500	8.88	100.9900	100.84	0.00
2007/02/15	R196 jBond	8.4600	8.53	102.5900	102.44	0.00
2007/02/15	R201 jBond	7.6600	7.72	107.7800	107.40	0.00
2007/02/15	R203 jBond	7.5600	7.62	108.5500	108.12	0.00
2007/02/15	R204 jBond	7.5200	7.58	105.0400	104.59	0.00
2007/02/15	R206 jBond	7.6800	7.74	99.8100	99.48	0.00
2007/02/15	R207 jBond	7.4800	7.53	98.8700	98.44	0.00
2007/02/16	R153 jBond	7.9700	7.97	114.9300	114.90	0.00
2007/02/16	R157 jBond	7.6700	7.66	142.0200	142.07	0.00
2007/02/16	R186 jBond	7.3900	7.39	133.8700	133.91	0.00
2007/02/16	R194 jBond	8.6300	8.75	101.1200	100.99	0.00
2007/02/16	R196 jBond	8.3900	8.46	102.7500	102.59	0.00
2007/02/16	R201 jBond	7.6700	7.66	107.7400	107.78	0.00
2007/02/16	R203 jBond	7.5700	7.56	108.5000	108.55	0.00
2007/02/16	R204 jBond	7.5300	7.52	104.9800	105.04	0.00
2007/02/16	R206 jBond	7.6900	7.68	99.7800	99.81	0.00
2007/02/16	R207 jBond	7.4900	7.48	98.7700	98.87	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
