



j-Bonds Weekly Statistics Report

From 2007/09/17 To 2007/09/21

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/09/17	R153 jBond	9.2300	9.24	110.2500	110.18	0.00
2007/09/17	R157 jBond	8.5600	8.57	128.3800	128.25	0.00
2007/09/17	R186 jBond	8.2200	8.23	124.4400	124.30	0.00
2007/09/17	R196 jBond	9.4600	9.47	101.2600	101.22	0.00
2007/09/17	R201 jBond	8.6000	8.61	102.9800	102.87	0.00
2007/09/17	R203 jBond	8.4600	8.48	98.7100	98.59	0.00
2007/09/17	R204 jBond	8.4300	8.45	98.8800	98.75	0.00
2007/09/17	R206 jBond	8.5900	8.61	96.1200	96.03	0.00
2007/09/17	R207 jBond	8.3600	8.37	92.9000	92.77	0.00
2007/09/17	R209 jBond	7.8400	7.85	81.8600	84.87	0.00
2007/09/18	R153 jBond	9.2300	9.23	110.2600	110.25	0.00
2007/09/18	R157 jBond	8.5500	8.56	128.4400	128.38	0.00
2007/09/18	R186 jBond	8.2300	8.22	124.4100	124.44	0.00
2007/09/18	R196 jBond	9.4600	9.46	101.2800	101.26	0.00
2007/09/18	R201 jBond	8.5900	8.60	103.0300	102.98	0.00
2007/09/18	R203 jBond	8.4600	8.46	98.7700	98.71	0.00
2007/09/18	R204 jBond	8.4200	8.43	98.9700	98.88	0.00
2007/09/18	R206 jBond	8.5900	8.59	96.1600	96.12	0.00
2007/09/18	R207 jBond	8.3500	8.36	92.9600	92.90	0.00
2007/09/18	R209 jBond	7.8500	7.84	81.7800	81.86	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/09/19	R153 jBond	9.1100	9.23	110.7100	110.26	0.00
2007/09/19	R157 jBond	8.4500	8.55	129.2700	128.44	0.00
2007/09/19	R186 jBond	8.1400	8.23	125.4700	124.41	0.00
2007/09/19	R196 jBond	9.3400	9.46	101.5400	101.28	0.00
2007/09/19	R201 jBond	8.4900	8.59	103.6800	103.03	0.00
2007/09/19	R203 jBond	8.3600	8.46	99.4900	98.77	0.00
2007/09/19	R204 jBond	8.3300	8.42	99.7000	98.97	0.00
2007/09/19	R206 jBond	8.4800	8.59	96.7400	96.16	0.00
2007/09/19	R207 jBond	8.2600	8.35	93.6900	92.96	0.00
2007/09/19	R209 jBond	7.7700	7.85	82.5800	81.78	0.00
2007/09/20	R153 jBond	9.1400	9.11	110.6400	110.71	0.00
2007/09/20	R157 jBond	8.4500	8.45	129.2600	129.27	0.00
2007/09/20	R186 jBond	8.1500	8.14	125.4400	125.47	0.00
2007/09/20	R196 jBond	9.4000	9.34	101.4900	101.54	0.00
2007/09/20	R201 jBond	8.4900	8.49	103.6800	103.68	0.00
2007/09/20	R203 jBond	8.3700	8.36	99.4800	99.49	0.00
2007/09/20	R204 jBond	8.3400	8.33	99.6500	99.70	0.00
2007/09/20	R206 jBond	8.4900	8.48	96.7100	96.74	0.00
2007/09/20	R207 jBond	8.2800	8.26	93.5700	93.69	0.00
2007/09/20	R209 jBond	7.7800	7.77	82.5000	82.58	0.00
2007/09/21	R153 jBond	9.1500	9.14	110.6500	110.64	0.00
2007/09/21	R157 jBond	8.4300	8.45	129.4300	129.26	0.00
2007/09/21	R186 jBond	8.1300	8.15	125.7000	125.44	0.00
2007/09/21	R196 jBond	9.4200	9.40	101.5000	101.49	0.00
2007/09/21	R201 jBond	8.4700	8.49	103.8400	103.68	0.00
2007/09/21	R203 jBond	8.3500	8.37	99.6000	99.48	0.00
2007/09/21	R204 jBond	8.3300	8.34	99.7800	99.65	0.00
2007/09/21	R206 jBond	8.4700	8.49	96.8500	96.71	0.00
2007/09/21	R207 jBond	8.2600	8.28	93.7300	93.57	0.00
2007/09/21	R209 jBond	7.7700	7.78	82.6600	82.50	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
