



j-Bonds Weekly Statistics Report

From 2007/07/23 To 2007/07/27

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/07/23	R153 jBond	9.0300	9.04	115.7300	115.67	0.00
2007/07/23	R157 jBond	8.4500	8.46	134.1400	134.04	0.00
2007/07/23	R186 jBond	8.2100	8.22	123.0800	122.94	0.00
2007/07/23	R196 jBond	9.3600	9.37	104.9400	104.90	0.00
2007/07/23	R201 jBond	8.4900	8.50	102.2300	102.15	0.00
2007/07/23	R203 jBond	8.3800	8.39	102.0900	102.00	0.00
2007/07/23	R204 jBond	8.3700	8.38	98.0700	97.97	0.00
2007/07/23	R206 jBond	8.4900	8.50	95.3700	95.30	0.00
2007/07/23	R207 jBond	8.3200	8.33	92.0100	91.91	0.00
2007/07/23	R209 jBond	7.3000	7.95	89.5000	82.87	0.00
2007/07/24	R153 jBond	8.9900	9.03	115.8800	115.73	0.00
2007/07/24	R157 jBond	8.4000	8.45	134.5200	134.14	0.00
2007/07/24	R186 jBond	8.1500	8.21	123.7300	123.08	0.00
2007/07/24	R196 jBond	9.3100	9.36	105.0300	104.94	0.00
2007/07/24	R201 jBond	8.4400	8.49	102.5500	102.23	0.00
2007/07/24	R203 jBond	8.3300	8.38	102.4500	102.09	0.00
2007/07/24	R204 jBond	8.3200	8.37	98.4500	98.07	0.00
2007/07/24	R206 jBond	8.4400	8.49	95.6500	95.37	0.00
2007/07/24	R207 jBond	8.2700	8.32	92.4300	92.01	0.00
2007/07/24	R209 jBond	7.8700	7.30	83.7100	89.50	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/07/25	R153 jBond	9.0200	8.99	115.8700	115.88	0.00
2007/07/25	R157 jBond	8.4200	8.40	134.4700	134.52	0.00
2007/07/25	R186 jBond	8.1800	8.15	123.4700	123.73	0.00
2007/07/25	R196 jBond	9.3500	9.31	105.0600	105.03	0.00
2007/07/25	R201 jBond	8.4600	8.44	102.5100	102.55	0.00
2007/07/25	R203 jBond	8.3500	8.33	102.3800	102.45	0.00
2007/07/25	R204 jBond	8.3400	8.32	98.3700	98.45	0.00
2007/07/25	R206 jBond	8.4600	8.44	95.6200	95.65	0.00
2007/07/25	R207 jBond	8.2900	8.27	92.3400	92.43	0.00
2007/07/25	R209 jBond	7.8900	7.87	83.5300	83.71	0.00
2007/07/26	R153 jBond	9.1500	9.02	115.5300	115.87	0.00
2007/07/26	R157 jBond	8.5100	8.42	133.8800	134.47	0.00
2007/07/26	R186 jBond	8.2700	8.18	122.5500	123.47	0.00
2007/07/26	R196 jBond	9.4600	9.35	104.9300	105.06	0.00
2007/07/26	R201 jBond	8.5600	8.46	101.9900	102.51	0.00
2007/07/26	R203 jBond	8.4400	8.35	101.8000	102.38	0.00
2007/07/26	R204 jBond	8.4300	8.34	97.7500	98.37	0.00
2007/07/26	R206 jBond	8.5600	8.46	95.1700	95.62	0.00
2007/07/26	R207 jBond	8.3800	8.29	91.7100	92.34	0.00
2007/07/26	R209 jBond	7.9800	7.89	82.7400	83.53	0.00
2007/07/27	R153 jBond	9.2200	9.15	115.3600	115.53	0.00
2007/07/27	R157 jBond	8.5700	8.51	133.5400	133.88	0.00
2007/07/27	R186 jBond	8.2900	8.27	122.3000	122.55	0.00
2007/07/27	R196 jBond	9.5200	9.46	104.8700	104.93	0.00
2007/07/27	R201 jBond	8.6200	8.56	101.6900	101.99	0.00
2007/07/27	R203 jBond	8.4900	8.44	101.4900	101.80	0.00
2007/07/27	R204 jBond	8.4800	8.43	97.4200	97.75	0.00
2007/07/27	R206 jBond	8.6200	8.56	94.9100	95.17	0.00
2007/07/27	R207 jBond	8.4300	8.38	91.3400	91.71	0.00
2007/07/27	R209 jBond	8.0000	7.98	82.5700	82.74	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
