



j-Bonds Weekly Statistics Report

From 2007/09/03 To 2007/09/07

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/09/03 | R153 jBond | 9.3500 | 9.31 | 109.5400 | 109.61 | 0.00 |
| 2007/09/03 | R157 jBond | 8.6600 | 8.61 | 127.2900 | 127.57 | 0.00 |
| 2007/09/03 | R186 jBond | 8.3100 | 8.28 | 123.0600 | 123.42 | 0.00 |
| 2007/09/03 | R196 jBond | 9.6100 | 9.57 | 100.6900 | 100.72 | 0.00 |
| 2007/09/03 | R201 jBond | 8.6900 | 8.64 | 102.1400 | 102.41 | 0.00 |
| 2007/09/03 | R203 jBond | 8.5300 | 8.48 | 97.9700 | 98.28 | 0.00 |
| 2007/09/03 | R204 jBond | 8.4800 | 8.43 | 98.2500 | 98.55 | 0.00 |
| 2007/09/03 | R206 jBond | 8.6900 | 8.64 | 95.3400 | 95.58 | 0.00 |
| 2007/09/03 | R207 jBond | 8.4300 | 8.38 | 92.1100 | 92.41 | 0.00 |
| 2007/09/03 | R209 jBond | 7.9400 | 7.90 | 83.7700 | 84.09 | 0.00 |
| 2007/09/04 | R153 jBond | 9.3600 | 9.35 | 109.5300 | 109.54 | 0.00 |
| 2007/09/04 | R157 jBond | 8.6600 | 8.66 | 127.2900 | 127.29 | 0.00 |
| 2007/09/04 | R186 jBond | 8.3200 | 8.31 | 122.9700 | 123.06 | 0.00 |
| 2007/09/04 | R196 jBond | 9.6200 | 9.61 | 100.7000 | 100.69 | 0.00 |
| 2007/09/04 | R201 jBond | 8.7000 | 8.69 | 102.1100 | 102.14 | 0.00 |
| 2007/09/04 | R203 jBond | 8.5300 | 8.53 | 97.9600 | 97.97 | 0.00 |
| 2007/09/04 | R204 jBond | 8.4900 | 8.48 | 98.1700 | 98.25 | 0.00 |
| 2007/09/04 | R206 jBond | 8.7000 | 8.69 | 95.3200 | 95.34 | 0.00 |
| 2007/09/04 | R207 jBond | 8.4300 | 8.43 | 92.1000 | 92.11 | 0.00 |
| 2007/09/04 | R209 jBond | 7.9400 | 7.94 | 83.7400 | 83.77 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/09/05 | R153 jBond | 9.3500 | 9.36 | 109.6400 | 109.53 | 0.00 |
| 2007/09/05 | R157 jBond | 8.6600 | 8.66 | 127.3800 | 127.29 | 0.00 |
| 2007/09/05 | R186 jBond | 8.3200 | 8.32 | 123.0600 | 122.97 | 0.00 |
| 2007/09/05 | R196 jBond | 9.6100 | 9.62 | 100.7900 | 100.70 | 0.00 |
| 2007/09/05 | R201 jBond | 8.7000 | 8.70 | 102.2100 | 102.11 | 0.00 |
| 2007/09/05 | R203 jBond | 8.5400 | 8.53 | 98.0000 | 97.96 | 0.00 |
| 2007/09/05 | R204 jBond | 8.4900 | 8.49 | 98.2400 | 98.17 | 0.00 |
| 2007/09/05 | R206 jBond | 8.7000 | 8.70 | 95.4100 | 95.32 | 0.00 |
| 2007/09/05 | R207 jBond | 8.4400 | 8.43 | 92.1200 | 92.10 | 0.00 |
| 2007/09/05 | R209 jBond | 7.9400 | 7.94 | 83.8000 | 83.74 | 0.00 |
| 2007/09/06 | R153 jBond | 9.3400 | 9.35 | 109.6900 | 109.64 | 0.00 |
| 2007/09/06 | R157 jBond | 8.6600 | 8.66 | 127.4400 | 127.38 | 0.00 |
| 2007/09/06 | R186 jBond | 8.3200 | 8.32 | 123.0800 | 123.06 | 0.00 |
| 2007/09/06 | R196 jBond | 9.6000 | 9.61 | 100.8300 | 100.79 | 0.00 |
| 2007/09/06 | R201 jBond | 8.6900 | 8.70 | 102.2600 | 102.21 | 0.00 |
| 2007/09/06 | R203 jBond | 8.5400 | 8.54 | 98.0200 | 98.00 | 0.00 |
| 2007/09/06 | R204 jBond | 8.4900 | 8.49 | 98.2600 | 98.24 | 0.00 |
| 2007/09/06 | R206 jBond | 8.6900 | 8.70 | 95.4500 | 95.41 | 0.00 |
| 2007/09/06 | R207 jBond | 8.4400 | 8.44 | 92.1500 | 92.12 | 0.00 |
| 2007/09/06 | R209 jBond | 7.9300 | 7.94 | 83.9100 | 83.80 | 0.00 |
| 2007/09/07 | R153 jBond | 9.3500 | 9.34 | 109.7100 | 109.69 | 0.00 |
| 2007/09/07 | R157 jBond | 8.6800 | 8.66 | 127.3000 | 127.44 | 0.00 |
| 2007/09/07 | R186 jBond | 8.3400 | 8.32 | 122.8900 | 123.08 | 0.00 |
| 2007/09/07 | R196 jBond | 9.6100 | 9.60 | 100.8500 | 100.83 | 0.00 |
| 2007/09/07 | R201 jBond | 8.7100 | 8.69 | 102.1700 | 102.26 | 0.00 |
| 2007/09/07 | R203 jBond | 8.5800 | 8.54 | 97.7500 | 98.02 | 0.00 |
| 2007/09/07 | R204 jBond | 8.5400 | 8.49 | 97.9700 | 98.26 | 0.00 |
| 2007/09/07 | R206 jBond | 8.7100 | 8.69 | 95.3800 | 95.45 | 0.00 |
| 2007/09/07 | R207 jBond | 8.4700 | 8.44 | 91.9500 | 92.15 | 0.00 |
| 2007/09/07 | R209 jBond | 7.9500 | 7.93 | 83.7400 | 83.91 | 0.00 |

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
