



# j-Bonds Weekly Statistics Report

From 2007/06/11 To 2007/06/15

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/06/11	R153 jBond	8.8300	8.73	115.1700	115.44	0.00
2007/06/11	R157 jBond	8.2200	8.13	134.5300	135.14	0.00
2007/06/11	R186 jBond	7.9300	7.84	125.1100	126.20	0.00
2007/06/11	R196 jBond	9.1500	9.13	104.1700	104.18	0.00
2007/06/11	R201 jBond	8.2900	8.20	102.4000	102.88	0.00
2007/06/11	R203 jBond	8.1100	8.02	102.9800	103.58	0.00
2007/06/11	R204 jBond	8.1100	8.02	99.0700	99.72	0.00
2007/06/11	R206 jBond	8.2800	8.19	99.2000	99.62	0.00
2007/06/11	R207 jBond	8.0700	7.98	96.6200	97.28	0.00
2007/06/11	R209 jBond	7.6300	7.54	85.2700	86.22	0.00
2007/06/12	R153 jBond	8.7600	8.83	115.3900	115.17	0.00
2007/06/12	R157 jBond	8.1600	8.22	134.9900	134.53	0.00
2007/06/12	R186 jBond	7.8700	7.93	125.9000	125.11	0.00
2007/06/12	R196 jBond	9.1200	9.15	104.2500	104.17	0.00
2007/06/12	R201 jBond	8.2300	8.29	102.7600	102.40	0.00
2007/06/12	R203 jBond	8.0400	8.11	103.4900	102.98	0.00
2007/06/12	R204 jBond	8.0400	8.11	99.6100	99.07	0.00
2007/06/12	R206 jBond	8.2200	8.28	99.5100	99.20	0.00
2007/06/12	R207 jBond	8.0000	8.07	97.1300	96.62	0.00
2007/06/12	R209 jBond	7.5700	7.63	85.9500	85.27	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/06/13	R153 jBond	8.7700	8.76	115.4400	115.39	0.00
2007/06/13	R157 jBond	8.1500	8.16	135.1100	134.99	0.00
2007/06/13	R186 jBond	7.8700	7.87	125.9800	125.90	0.00
2007/06/13	R196 jBond	9.1300	9.12	104.3100	104.25	0.00
2007/06/13	R201 jBond	8.2200	8.23	102.8600	102.76	0.00
2007/06/13	R203 jBond	8.0500	8.04	103.5200	103.49	0.00
2007/06/13	R204 jBond	8.0300	8.04	99.7100	99.61	0.00
2007/06/13	R206 jBond	8.2200	8.22	99.6000	99.51	0.00
2007/06/13	R207 jBond	8.0000	8.00	97.2000	97.13	0.00
2007/06/13	R209 jBond	7.5700	7.57	86.0000	85.95	0.00
2007/06/14	R153 jBond	8.7500	8.77	115.5400	115.44	0.00
2007/06/14	R157 jBond	8.1400	8.15	135.2100	135.11	0.00
2007/06/14	R186 jBond	7.8600	7.87	126.0600	125.98	0.00
2007/06/14	R196 jBond	9.1100	9.13	104.3700	104.31	0.00
2007/06/14	R201 jBond	8.2100	8.22	102.9300	102.86	0.00
2007/06/14	R203 jBond	8.0400	8.05	103.5800	103.52	0.00
2007/06/14	R204 jBond	8.0200	8.03	99.8500	99.71	0.00
2007/06/14	R206 jBond	8.2100	8.22	99.6500	99.60	0.00
2007/06/14	R207 jBond	7.9900	8.00	97.2900	97.20	0.00
2007/06/14	R209 jBond	7.5500	7.57	86.1700	86.00	0.00
2007/06/15	R153 jBond	8.7600	8.75	115.5400	115.54	0.00
2007/06/15	R157 jBond	8.1600	8.14	135.1400	135.21	0.00
2007/06/15	R186 jBond	7.8800	7.86	125.9100	126.06	0.00
2007/06/15	R196 jBond	9.1200	9.11	104.3800	104.37	0.00
2007/06/15	R201 jBond	8.2200	8.21	102.9000	102.93	0.00
2007/06/15	R203 jBond	8.0600	8.04	103.5000	103.58	0.00
2007/06/15	R204 jBond	8.0300	8.02	99.7600	99.85	0.00
2007/06/15	R206 jBond	8.2200	8.21	99.6200	99.65	0.00
2007/06/15	R207 jBond	8.0100	7.99	97.2000	97.29	0.00
2007/06/15	R209 jBond	7.5700	7.55	86.0400	86.17	0.00

**Date**

**Contract Details**

**MTM Yield**

**Previous Day's  
Closing MTM**

**MTM Price**

**Previous Day's  
Closing Price**

**Open Interest**

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