



# j-Bonds Weekly Statistics Report

From 2007/08/06 To 2007/08/10

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/08/06 | R153 jBond       | 9.3600    | 9.34                       | 115.2300  | 115.23                       | 0.00          |
| 2007/08/06 | R157 jBond       | 8.6600    | 8.64                       | 133.1700  | 133.24                       | 0.00          |
| 2007/08/06 | R186 jBond       | 8.3700    | 8.35                       | 121.7100  | 121.88                       | 0.00          |
| 2007/08/06 | R196 jBond       | 9.6300    | 9.61                       | 104.9500  | 104.92                       | 0.00          |
| 2007/08/06 | R201 jBond       | 8.6900    | 8.67                       | 101.5300  | 101.56                       | 0.00          |
| 2007/08/06 | R203 jBond       | 8.5700    | 8.55                       | 101.1700  | 101.26                       | 0.00          |
| 2007/08/06 | R204 jBond       | 8.5600    | 8.54                       | 97.0600   | 97.15                        | 0.00          |
| 2007/08/06 | R206 jBond       | 8.6900    | 8.67                       | 94.7500   | 94.80                        | 0.00          |
| 2007/08/06 | R207 jBond       | 8.5100    | 8.49                       | 90.9500   | 91.05                        | 0.00          |
| 2007/08/06 | R209 jBond       | 8.0100    | 8.02                       | 82.5900   | 82.50                        | 0.00          |
| 2007/08/07 | R153 jBond       | 9.3000    | 9.36                       | 115.4800  | 115.23                       | 0.00          |
| 2007/08/07 | R157 jBond       | 8.6100    | 8.66                       | 133.6300  | 133.17                       | 0.00          |
| 2007/08/07 | R186 jBond       | 8.3100    | 8.37                       | 122.4000  | 121.71                       | 0.00          |
| 2007/08/07 | R196 jBond       | 9.5700    | 9.63                       | 105.1100  | 104.95                       | 0.00          |
| 2007/08/07 | R201 jBond       | 8.6300    | 8.69                       | 101.8900  | 101.53                       | 0.00          |
| 2007/08/07 | R203 jBond       | 8.5200    | 8.57                       | 101.6000  | 101.17                       | 0.00          |
| 2007/08/07 | R204 jBond       | 8.5100    | 8.56                       | 97.5100   | 97.06                        | 0.00          |
| 2007/08/07 | R206 jBond       | 8.6300    | 8.69                       | 95.1000   | 94.75                        | 0.00          |
| 2007/08/07 | R207 jBond       | 8.4600    | 8.51                       | 91.4000   | 90.95                        | 0.00          |
| 2007/08/07 | R209 jBond       | 7.9500    | 8.01                       | 83.2000   | 82.59                        | 0.00          |

| <b>Date</b> | <b>Contract Details</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|------------------|---------------------------------------|------------------|---|----------------------|
| 2007/08/08  | R153 jBond              | 9.1800           | 9.30                                  | 115.8400         | 115.48                                  | 0.00                 |
| 2007/08/08  | R157 jBond              | 8.4700           | 8.61                                  | 134.6100         | 133.63                                  | 0.00                 |
| 2007/08/08  | R186 jBond              | 8.1500           | 8.31                                  | 124.2700         | 122.40                                  | 0.00                 |
| 2007/08/08  | R196 jBond              | 9.4400           | 9.57                                  | 105.3200         | 105.11                                  | 0.00                 |
| 2007/08/08  | R201 jBond              | 8.5000           | 8.63                                  | 102.6200         | 101.89                                  | 0.00                 |
| 2007/08/08  | R203 jBond              | 8.3700           | 8.52                                  | 102.5900         | 101.60                                  | 0.00                 |
| 2007/08/08  | R204 jBond              | 8.3600           | 8.51                                  | 98.5900          | 97.51                                   | 0.00                 |
| 2007/08/08  | R206 jBond              | 8.5000           | 8.63                                  | 95.7300          | 95.10                                   | 0.00                 |
| 2007/08/08  | R207 jBond              | 8.2900           | 8.46                                  | 92.6500          | 91.40                                   | 0.00                 |
| 2007/08/08  | R209 jBond              | 7.7800           | 7.95                                  | 84.8600          | 83.20                                   | 0.00                 |
| 2007/08/10  | R153 jBond              | 9.3300           | 9.18                                  | 115.4600         | 115.84                                  | 0.00                 |
| 2007/08/10  | R157 jBond              | 8.5700           | 8.47                                  | 133.9300         | 134.61                                  | 0.00                 |
| 2007/08/10  | R186 jBond              | 8.2200           | 8.15                                  | 123.5100         | 124.27                                  | 0.00                 |
| 2007/08/10  | R196 jBond              | 9.6000           | 9.44                                  | 105.1200         | 105.32                                  | 0.00                 |
| 2007/08/10  | R201 jBond              | 8.6000           | 8.50                                  | 102.1300         | 102.62                                  | 0.00                 |
| 2007/08/10  | R203 jBond              | 8.4700           | 8.37                                  | 101.9800         | 102.59                                  | 0.00                 |
| 2007/08/10  | R204 jBond              | 8.4500           | 8.36                                  | 97.9400          | 98.59                                   | 0.00                 |
| 2007/08/10  | R206 jBond              | 8.6000           | 8.50                                  | 95.3100          | 95.73                                   | 0.00                 |
| 2007/08/10  | R207 jBond              | 8.3800           | 8.29                                  | 91.9800          | 92.65                                   | 0.00                 |
| 2007/08/10  | R209 jBond              | 7.8300           | 7.78                                  | 84.4400          | 84.86                                   | 0.00                 |