



j-Bonds Weekly Statistics Report

From 2007/01/15 To 2007/01/19

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/01/15	R153 jBond	8.2400	8.23	119.6200	119.65	0.00
2007/01/15	R157 jBond	7.8800	7.87	139.4200	139.50	0.00
2007/01/15	R186 jBond	7.4900	7.48	131.7000	131.86	0.00
2007/01/15	R194 jBond	8.8700	8.85	105.0300	105.02	0.00
2007/01/15	R196 jBond	8.7000	8.65	106.3200	106.39	0.00
2007/01/15	R201 jBond	7.8800	7.87	105.7500	105.79	0.00
2007/01/15	R203 jBond	7.7700	7.76	106.2700	106.32	0.00
2007/01/15	R204 jBond	7.7100	7.70	102.8800	102.94	0.00
2007/01/15	R206 jBond	7.9000	7.89	97.9400	97.97	0.00
2007/01/15	R207 jBond	7.6400	7.63	96.9200	96.98	0.00
2007/01/16	R153 jBond	8.2800	8.24	119.5200	119.62	0.00
2007/01/16	R157 jBond	7.9600	7.88	138.8800	139.42	0.00
2007/01/16	R186 jBond	7.5800	7.49	130.6600	131.70	0.00
2007/01/16	R194 jBond	8.9100	8.87	105.0100	105.03	0.00
2007/01/16	R196 jBond	8.7400	8.70	106.2700	106.32	0.00
2007/01/16	R201 jBond	7.9500	7.88	105.3200	105.75	0.00
2007/01/16	R203 jBond	7.8500	7.77	105.7100	106.27	0.00
2007/01/16	R204 jBond	7.7900	7.71	102.2800	102.88	0.00
2007/01/16	R206 jBond	7.9800	7.90	97.5700	97.94	0.00
2007/01/16	R207 jBond	7.7200	7.64	96.3100	96.92	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
2007/01/17	R153 jBond	8.3100	8.28	119.5000	119.52	0.00
2007/01/17	R157 jBond	7.9500	7.96	139.0100	138.88	0.00
2007/01/17	R186 jBond	7.5900	7.58	130.6100	130.66	0.00
2007/01/17	R194 jBond	8.9300	8.91	105.0700	105.01	0.00
2007/01/17	R196 jBond	8.7800	8.74	106.2600	106.27	0.00
2007/01/17	R201 jBond	7.9500	7.95	105.4200	105.32	0.00
2007/01/17	R203 jBond	7.8500	7.85	105.8100	105.71	0.00
2007/01/17	R204 jBond	7.7800	7.79	102.3800	102.28	0.00
2007/01/17	R206 jBond	7.9700	7.98	97.6600	97.57	0.00
2007/01/17	R207 jBond	7.7100	7.72	96.4100	96.31	0.00
2007/01/18	R153 jBond	8.2300	8.31	119.7900	119.50	0.00
2007/01/18	R157 jBond	7.8400	7.95	139.9100	139.01	0.00
2007/01/18	R186 jBond	7.4800	7.59	132.0200	130.61	0.00
2007/01/18	R194 jBond	8.8400	8.93	105.1800	105.07	0.00
2007/01/18	R196 jBond	8.7000	8.78	106.4300	106.26	0.00
2007/01/18	R201 jBond	7.8300	7.95	106.1300	105.42	0.00
2007/01/18	R203 jBond	7.7400	7.85	106.6400	105.81	0.00
2007/01/18	R204 jBond	7.6700	7.78	103.3000	102.38	0.00
2007/01/18	R206 jBond	7.8600	7.97	98.2800	97.66	0.00
2007/01/18	R207 jBond	7.6000	7.71	97.3400	96.41	0.00
2007/01/19	R153 jBond	8.2500	8.23	119.7700	119.79	0.00
2007/01/19	R157 jBond	7.8600	7.84	139.7900	139.91	0.00
2007/01/19	R186 jBond	7.5000	7.48	131.7900	132.02	0.00
2007/01/19	R194 jBond	8.8600	8.84	105.1900	105.18	0.00
2007/01/19	R196 jBond	8.7000	8.70	106.4600	106.43	0.00
2007/01/19	R201 jBond	7.8500	7.83	106.0300	106.13	0.00
2007/01/19	R203 jBond	7.7500	7.74	106.5500	106.64	0.00
2007/01/19	R204 jBond	7.6900	7.67	103.1600	103.30	0.00
2007/01/19	R206 jBond	7.8800	7.86	98.2000	98.28	0.00
2007/01/19	R207 jBond	7.6200	7.60	97.2000	97.34	0.00

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
