



j-Bonds Weekly Statistics Report

From 2007/03/19 To 2007/03/23

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/03/19 | R153 jBond | 7.9700 | 7.97 | 115.6700 | 115.64 | 0.00 |
| 2007/03/19 | R157 jBond | 7.6300 | 7.62 | 136.4500 | 136.49 | 0.00 |
| 2007/03/19 | R186 jBond | 7.3600 | 7.34 | 135.1200 | 135.29 | 0.00 |
| 2007/03/19 | R196 jBond | 8.3900 | 8.39 | 103.4500 | 103.42 | 0.00 |
| 2007/03/19 | R201 jBond | 7.6800 | 7.67 | 108.3800 | 108.39 | 0.00 |
| 2007/03/19 | R203 jBond | 7.5600 | 7.56 | 105.1100 | 105.12 | 0.00 |
| 2007/03/19 | R204 jBond | 7.5500 | 7.55 | 105.4700 | 105.45 | 0.00 |
| 2007/03/19 | R206 jBond | 7.6700 | 7.67 | 100.4800 | 100.49 | 0.00 |
| 2007/03/19 | R207 jBond | 7.4800 | 7.47 | 99.4900 | 99.51 | 0.00 |
| 2007/03/19 | R209 jBond | 7.0600 | 7.04 | 89.9200 | 90.19 | 0.00 |
| 2007/03/20 | R153 jBond | 7.9600 | 7.97 | 115.7700 | 115.67 | 0.00 |
| 2007/03/20 | R157 jBond | 7.6300 | 7.63 | 136.5300 | 136.45 | 0.00 |
| 2007/03/20 | R186 jBond | 7.3700 | 7.36 | 135.0700 | 135.12 | 0.00 |
| 2007/03/20 | R196 jBond | 8.3800 | 8.39 | 103.5300 | 103.45 | 0.00 |
| 2007/03/20 | R201 jBond | 7.6800 | 7.68 | 108.4500 | 108.38 | 0.00 |
| 2007/03/20 | R203 jBond | 7.5600 | 7.56 | 105.1700 | 105.11 | 0.00 |
| 2007/03/20 | R204 jBond | 7.5500 | 7.55 | 105.5300 | 105.47 | 0.00 |
| 2007/03/20 | R206 jBond | 7.6700 | 7.67 | 100.5500 | 100.48 | 0.00 |
| 2007/03/20 | R207 jBond | 7.4800 | 7.48 | 99.5500 | 99.49 | 0.00 |
| 2007/03/20 | R209 jBond | 7.0800 | 7.06 | 89.7500 | 89.92 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|------------------|---------------------------------------|------------------|---|----------------------|
| 2007/03/22 | R153 jBond | 7.9700 | 7.96 | 115.7700 | 115.77 | 0.00 |
| 2007/03/22 | R157 jBond | 7.6200 | 7.63 | 136.6300 | 136.53 | 0.00 |
| 2007/03/22 | R186 jBond | 7.3600 | 7.37 | 135.1600 | 135.07 | 0.00 |
| 2007/03/22 | R196 jBond | 8.4000 | 8.38 | 103.5200 | 103.53 | 0.00 |
| 2007/03/22 | R201 jBond | 7.6700 | 7.68 | 108.5000 | 108.45 | 0.00 |
| 2007/03/22 | R203 jBond | 7.5500 | 7.56 | 105.2700 | 105.17 | 0.00 |
| 2007/03/22 | R204 jBond | 7.5400 | 7.55 | 105.6300 | 105.53 | 0.00 |
| 2007/03/22 | R206 jBond | 7.6700 | 7.67 | 100.5900 | 100.55 | 0.00 |
| 2007/03/22 | R207 jBond | 7.4800 | 7.48 | 99.5300 | 99.55 | 0.00 |
| 2007/03/22 | R209 jBond | 7.0800 | 7.08 | 89.7700 | 89.75 | 0.00 |
| 2007/03/23 | R153 jBond | 8.0400 | 7.97 | 115.5700 | 115.77 | 0.00 |
| 2007/03/23 | R157 jBond | 7.6800 | 7.62 | 136.2100 | 136.63 | 0.00 |
| 2007/03/23 | R186 jBond | 7.4100 | 7.36 | 134.6200 | 135.16 | 0.00 |
| 2007/03/23 | R196 jBond | 8.4500 | 8.40 | 103.4600 | 103.52 | 0.00 |
| 2007/03/23 | R201 jBond | 7.7300 | 7.67 | 108.1700 | 108.50 | 0.00 |
| 2007/03/23 | R203 jBond | 7.6100 | 7.55 | 104.8500 | 105.27 | 0.00 |
| 2007/03/23 | R204 jBond | 7.6000 | 7.54 | 105.2200 | 105.63 | 0.00 |
| 2007/03/23 | R206 jBond | 7.7300 | 7.67 | 100.3000 | 100.59 | 0.00 |
| 2007/03/23 | R207 jBond | 7.5400 | 7.48 | 99.1100 | 99.53 | 0.00 |
| 2007/03/23 | R209 jBond | 7.1200 | 7.08 | 89.3400 | 89.77 | 0.00 |