



j-Bonds Weekly Statistics Report

From 2007/11/05 To 2007/11/09

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2007/11/05 | R153 jBond | 8.9300 | 8.88 | 112.3600 | 112.48 | 0.00 |
| 2007/11/05 | R157 jBond | 8.1900 | 8.15 | 132.3200 | 132.56 | 0.00 |
| 2007/11/05 | R186 jBond | 7.9700 | 7.93 | 128.6200 | 129.11 | 0.00 |
| 2007/11/05 | R196 jBond | 9.6700 | 9.62 | 102.2800 | 102.32 | 0.00 |
| 2007/11/05 | R201 jBond | 8.2700 | 8.23 | 105.8700 | 106.09 | 0.00 |
| 2007/11/05 | R203 jBond | 8.1200 | 8.08 | 102.0800 | 102.32 | 0.00 |
| 2007/11/05 | R204 jBond | 8.1200 | 8.08 | 102.2100 | 102.48 | 0.00 |
| 2007/11/05 | R206 jBond | 8.2700 | 8.23 | 98.6800 | 98.84 | 0.00 |
| 2007/11/05 | R207 jBond | 8.0900 | 8.05 | 95.8700 | 96.15 | 0.00 |
| 2007/11/05 | R209 jBond | 7.6800 | 7.63 | 84.2300 | 84.71 | 0.00 |
| 2007/11/06 | R153 jBond | 8.8800 | 8.93 | 112.5200 | 112.36 | 0.00 |
| 2007/11/06 | R157 jBond | 8.1200 | 8.19 | 132.7900 | 132.32 | 0.00 |
| 2007/11/06 | R186 jBond | 7.9100 | 7.97 | 129.4000 | 128.62 | 0.00 |
| 2007/11/06 | R196 jBond | 9.6300 | 9.67 | 102.3600 | 102.28 | 0.00 |
| 2007/11/06 | R201 jBond | 8.2100 | 8.27 | 106.2500 | 105.87 | 0.00 |
| 2007/11/06 | R203 jBond | 8.0600 | 8.12 | 102.5000 | 102.08 | 0.00 |
| 2007/11/06 | R204 jBond | 8.0600 | 8.12 | 102.6700 | 102.21 | 0.00 |
| 2007/11/06 | R206 jBond | 8.2100 | 8.27 | 99.0000 | 98.68 | 0.00 |
| 2007/11/06 | R207 jBond | 8.0300 | 8.09 | 96.3300 | 95.87 | 0.00 |
| 2007/11/06 | R209 jBond | 7.6100 | 7.68 | 84.9500 | 84.23 | 0.00 |

| Date | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|------------------|---------------------------------------|------------------|---|----------------------|
| 2007/11/07 | R153 jBond | 8.9200 | 8.88 | 112.5000 | 112.52 | 0.00 |
| 2007/11/07 | R157 jBond | 8.1600 | 8.12 | 132.6100 | 132.79 | 0.00 |
| 2007/11/07 | R186 jBond | 7.9500 | 7.91 | 129.0200 | 129.40 | 0.00 |
| 2007/11/07 | R196 jBond | 9.6800 | 9.63 | 102.3800 | 102.36 | 0.00 |
| 2007/11/07 | R201 jBond | 8.2600 | 8.21 | 106.0200 | 106.25 | 0.00 |
| 2007/11/07 | R203 jBond | 8.1000 | 8.06 | 102.3000 | 102.50 | 0.00 |
| 2007/11/07 | R204 jBond | 8.1000 | 8.06 | 102.4500 | 102.67 | 0.00 |
| 2007/11/07 | R206 jBond | 8.2600 | 8.21 | 98.8100 | 99.00 | 0.00 |
| 2007/11/07 | R207 jBond | 8.0700 | 8.03 | 96.1000 | 96.33 | 0.00 |
| 2007/11/07 | R209 jBond | 7.6600 | 7.61 | 84.5500 | 84.95 | 0.00 |
| 2007/11/08 | R153 jBond | 8.9600 | 8.92 | 112.4200 | 112.50 | 0.00 |
| 2007/11/08 | R157 jBond | 8.1800 | 8.16 | 132.5000 | 132.61 | 0.00 |
| 2007/11/08 | R186 jBond | 7.9700 | 7.95 | 128.8100 | 129.02 | 0.00 |
| 2007/11/08 | R196 jBond | 9.7100 | 9.68 | 102.3600 | 102.38 | 0.00 |
| 2007/11/08 | R201 jBond | 8.2800 | 8.26 | 105.9400 | 106.02 | 0.00 |
| 2007/11/08 | R203 jBond | 8.1200 | 8.10 | 102.1900 | 102.30 | 0.00 |
| 2007/11/08 | R204 jBond | 8.1200 | 8.10 | 102.3300 | 102.45 | 0.00 |
| 2007/11/08 | R206 jBond | 8.3000 | 8.26 | 98.6700 | 98.81 | 0.00 |
| 2007/11/08 | R207 jBond | 8.0900 | 8.07 | 95.9800 | 96.10 | 0.00 |
| 2007/11/08 | R209 jBond | 7.6800 | 7.66 | 84.3100 | 84.55 | 0.00 |
| 2007/11/09 | R153 jBond | 9.0200 | 8.96 | 112.3100 | 112.42 | 0.00 |
| 2007/11/09 | R157 jBond | 8.2400 | 8.18 | 132.1600 | 132.50 | 0.00 |
| 2007/11/09 | R186 jBond | 8.0200 | 7.97 | 128.2700 | 128.81 | 0.00 |
| 2007/11/09 | R196 jBond | 9.7600 | 9.71 | 102.3300 | 102.36 | 0.00 |
| 2007/11/09 | R201 jBond | 8.3400 | 8.28 | 105.6700 | 105.94 | 0.00 |
| 2007/11/09 | R203 jBond | 8.1700 | 8.12 | 101.8800 | 102.19 | 0.00 |
| 2007/11/09 | R204 jBond | 8.1700 | 8.12 | 101.9900 | 102.33 | 0.00 |
| 2007/11/09 | R206 jBond | 8.3500 | 8.30 | 98.4600 | 98.67 | 0.00 |
| 2007/11/09 | R207 jBond | 8.1400 | 8.09 | 95.5900 | 95.98 | 0.00 |
| 2007/11/09 | R209 jBond | 7.7200 | 7.68 | 83.9400 | 84.31 | 0.00 |

Date

Contract Details

MTM Yield

**Previous Day's
Closing MTM**

MTM Price

**Previous Day's
Closing Price**

Open Interest
