



# j-Bonds Weekly Statistics Report

From 2008/03/03 To 2008/03/07

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2008/03/03 | R153 jBond       | 9.6600    | 9.58                       | 107.4700  | 107.61                       | 0.00          |
| 2008/03/03 | R157 jBond       | 9.1100    | 8.99                       | 123.2400  | 123.96                       | 0.00          |
| 2008/03/03 | R186 jBond       | 8.9600    | 8.80                       | 116.0800  | 117.67                       | 0.00          |
| 2008/03/03 | R196 jBond       | 10.7500   | 10.77                      | 99.5000   | 99.46                        | 0.00          |
| 2008/03/03 | R201 jBond       | 9.1300    | 9.01                       | 99.9300   | 100.47                       | 0.00          |
| 2008/03/03 | R203 jBond       | 9.0700    | 8.95                       | 94.6400   | 95.35                        | 0.00          |
| 2008/03/03 | R204 jBond       | 9.0700    | 8.95                       | 94.4000   | 95.16                        | 0.00          |
| 2008/03/03 | R206 jBond       | 9.1700    | 9.06                       | 93.5900   | 94.04                        | 0.00          |
| 2008/03/03 | R207 jBond       | 9.0700    | 8.93                       | 87.9700   | 88.84                        | 0.00          |
| 2008/03/03 | R209 jBond       | 8.7900    | 8.62                       | 76.3800   | 77.79                        | 0.00          |
| 2008/03/04 | R153 jBond       | 9.6600    | 9.66                       | 107.4900  | 107.47                       | 0.00          |
| 2008/03/04 | R157 jBond       | 9.1100    | 9.11                       | 123.2400  | 123.24                       | 0.00          |
| 2008/03/04 | R186 jBond       | 8.9500    | 8.96                       | 116.1600  | 116.08                       | 0.00          |
| 2008/03/04 | R196 jBond       | 10.7600   | 10.75                      | 99.5300   | 99.50                        | 0.00          |
| 2008/03/04 | R201 jBond       | 9.1300    | 9.13                       | 99.9300   | 99.93                        | 0.00          |
| 2008/03/04 | R203 jBond       | 9.0800    | 9.07                       | 94.6100   | 94.64                        | 0.00          |
| 2008/03/04 | R204 jBond       | 9.0700    | 9.07                       | 94.3900   | 94.40                        | 0.00          |
| 2008/03/04 | R206 jBond       | 9.1800    | 9.17                       | 93.5900   | 93.59                        | 0.00          |
| 2008/03/04 | R207 jBond       | 9.0700    | 9.07                       | 87.9600   | 87.97                        | 0.00          |
| 2008/03/04 | R209 jBond       | 8.7900    | 8.79                       | 76.4000   | 76.38                        | 0.00          |

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2008/03/05 | R153 jBond       | 9.6500    | 9.66                       | 107.5900  | 107.49                       | 0.00          |
| 2008/03/05 | R157 jBond       | 9.1300    | 9.11                       | 123.2100  | 123.24                       | 0.00          |
| 2008/03/05 | R186 jBond       | 8.9800    | 8.95                       | 115.9400  | 116.16                       | 0.00          |
| 2008/03/05 | R196 jBond       | 10.7600   | 10.76                      | 99.6100   | 99.53                        | 0.00          |
| 2008/03/05 | R201 jBond       | 9.1500    | 9.13                       | 99.9000   | 99.93                        | 0.00          |
| 2008/03/05 | R203 jBond       | 9.1000    | 9.08                       | 94.5800   | 94.61                        | 0.00          |
| 2008/03/05 | R204 jBond       | 9.0900    | 9.07                       | 94.3300   | 94.39                        | 0.00          |
| 2008/03/05 | R206 jBond       | 9.2000    | 9.18                       | 93.5800   | 93.59                        | 0.00          |
| 2008/03/05 | R207 jBond       | 9.0900    | 9.07                       | 87.9000   | 87.96                        | 0.00          |
| 2008/03/05 | R209 jBond       | 8.8400    | 8.79                       | 76.0900   | 76.40                        | 0.00          |
| 2008/03/06 | R153 jBond       | 9.6700    | 9.65                       | 107.5800  | 107.59                       | 0.00          |
| 2008/03/06 | R157 jBond       | 9.1600    | 9.13                       | 123.0900  | 123.21                       | 0.00          |
| 2008/03/06 | R186 jBond       | 9.0200    | 8.98                       | 115.5700  | 115.94                       | 0.00          |
| 2008/03/06 | R196 jBond       | 10.7700   | 10.76                      | 99.6300   | 99.61                        | 0.00          |
| 2008/03/06 | R201 jBond       | 9.1700    | 9.15                       | 99.8500   | 99.90                        | 0.00          |
| 2008/03/06 | R203 jBond       | 9.1500    | 9.10                       | 94.2800   | 94.58                        | 0.00          |
| 2008/03/06 | R204 jBond       | 9.1500    | 9.09                       | 93.9700   | 94.33                        | 0.00          |
| 2008/03/06 | R206 jBond       | 9.2100    | 9.20                       | 93.5400   | 93.58                        | 0.00          |
| 2008/03/06 | R207 jBond       | 9.1500    | 9.09                       | 87.5600   | 87.90                        | 0.00          |
| 2008/03/06 | R209 jBond       | 8.8600    | 8.84                       | 75.9100   | 76.09                        | 0.00          |
| 2008/03/07 | R153 jBond       | 9.7600    | 9.67                       | 107.4000  | 107.58                       | 0.00          |
| 2008/03/07 | R157 jBond       | 9.2800    | 9.16                       | 122.3800  | 123.09                       | 0.00          |
| 2008/03/07 | R186 jBond       | 9.1500    | 9.02                       | 114.3300  | 115.57                       | 0.00          |
| 2008/03/07 | R196 jBond       | 10.8200   | 10.77                      | 99.6100   | 99.63                        | 0.00          |
| 2008/03/07 | R201 jBond       | 9.2900    | 9.17                       | 99.2600   | 99.85                        | 0.00          |
| 2008/03/07 | R203 jBond       | 9.2800    | 9.15                       | 93.5500   | 94.28                        | 0.00          |
| 2008/03/07 | R204 jBond       | 9.2700    | 9.15                       | 93.2300   | 93.97                        | 0.00          |
| 2008/03/07 | R206 jBond       | 9.3200    | 9.21                       | 93.1000   | 93.54                        | 0.00          |
| 2008/03/07 | R207 jBond       | 9.2700    | 9.15                       | 86.8100   | 87.56                        | 0.00          |
| 2008/03/07 | R209 jBond       | 8.9900    | 8.86                       | 74.9000   | 75.91                        | 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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