



# j-Bonds Weekly Statistics Report

From 2008/03/24 To 2008/03/28

| Date       | Contract Details | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|-----------|----------------------------|-----------|------------------------------|---------------|
| 2008/03/25 | R153 jBond       | 9.6300    | 9.65                       | 108.1400  | 108.05                       | 0.00          |
| 2008/03/25 | R157 jBond       | 9.1800    | 9.20                       | 123.4800  | 123.29                       | 0.00          |
| 2008/03/25 | R186 jBond       | 9.0500    | 9.07                       | 115.8000  | 115.53                       | 0.00          |
| 2008/03/25 | R196 jBond       | 10.8900   | 10.93                      | 100.0100  | 99.94                        | 0.00          |
| 2008/03/25 | R201 jBond       | 9.2200    | 9.24                       | 100.0200  | 99.88                        | 0.00          |
| 2008/03/25 | R203 jBond       | 9.1700    | 9.19                       | 94.5800   | 94.40                        | 0.00          |
| 2008/03/25 | R204 jBond       | 9.1500    | 9.18                       | 94.3600   | 94.15                        | 0.00          |
| 2008/03/25 | R206 jBond       | 9.2400    | 9.26                       | 93.8300   | 93.70                        | 0.00          |
| 2008/03/25 | R207 jBond       | 9.1500    | 9.17                       | 87.8900   | 87.74                        | 0.00          |
| 2008/03/25 | R209 jBond       | 8.8700    | 8.89                       | 73.0100   | 72.83                        | 0.00          |
| 2008/03/26 | R153 jBond       | 9.6800    | 9.63                       | 108.1100  | 108.14                       | 0.00          |
| 2008/03/26 | R157 jBond       | 9.2000    | 9.18                       | 123.4400  | 123.48                       | 0.00          |
| 2008/03/26 | R186 jBond       | 9.0700    | 9.05                       | 115.6900  | 115.80                       | 0.00          |
| 2008/03/26 | R196 jBond       | 10.8900   | 10.89                      | 100.0900  | 100.01                       | 0.00          |
| 2008/03/26 | R201 jBond       | 9.2300    | 9.22                       | 100.0500  | 100.02                       | 0.00          |
| 2008/03/26 | R203 jBond       | 9.1800    | 9.17                       | 94.5900   | 94.58                        | 0.00          |
| 2008/03/26 | R204 jBond       | 9.1600    | 9.15                       | 94.4000   | 94.36                        | 0.00          |
| 2008/03/26 | R206 jBond       | 9.2600    | 9.24                       | 93.8100   | 93.83                        | 0.00          |
| 2008/03/26 | R207 jBond       | 9.1600    | 9.15                       | 87.9000   | 87.89                        | 0.00          |
| 2008/03/26 | R209 jBond       | 8.8900    | 8.87                       | 72.9000   | 73.01                        | 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> |
|-------------|-------------------------|------------------|---------------------------------------|------------------|---|----------------------|
| 2008/03/27  | R153 jBond              | 9.7100           | 9.68                                  | 108.0600         | 108.11                                  | 0.00                 |
| 2008/03/27  | R157 jBond              | 9.2300           | 9.20                                  | 123.2900         | 123.44                                  | 0.00                 |
| 2008/03/27  | R186 jBond              | 9.0900           | 9.07                                  | 115.4700         | 115.69                                  | 0.00                 |
| 2008/03/27  | R196 jBond              | 10.9000          | 10.89                                 | 100.1100         | 100.09                                  | 0.00                 |
| 2008/03/27  | R201 jBond              | 9.2500           | 9.23                                  | 99.9500          | 100.05                                  | 0.00                 |
| 2008/03/27  | R203 jBond              | 9.2000           | 9.18                                  | 94.4900          | 94.59                                   | 0.00                 |
| 2008/03/27  | R204 jBond              | 9.1800           | 9.16                                  | 94.2600          | 94.40                                   | 0.00                 |
| 2008/03/27  | R206 jBond              | 9.2800           | 9.26                                  | 93.7300          | 93.81                                   | 0.00                 |
| 2008/03/27  | R207 jBond              | 9.1800           | 9.16                                  | 87.7900          | 87.90                                   | 0.00                 |
| 2008/03/27  | R209 jBond              | 8.9200           | 8.89                                  | 72.6800          | 72.90                                   | 0.00                 |
| 2008/03/28  | R153 jBond              | 9.7100           | 9.71                                  | 108.1000         | 108.06                                  | 0.00                 |
| 2008/03/28  | R157 jBond              | 9.2200           | 9.23                                  | 123.3800         | 123.29                                  | 0.00                 |
| 2008/03/28  | R186 jBond              | 9.0800           | 9.09                                  | 115.6000         | 115.47                                  | 0.00                 |
| 2008/03/28  | R196 jBond              | 10.8900          | 10.90                                 | 100.1500         | 100.11                                  | 0.00                 |
| 2008/03/28  | R201 jBond              | 9.2500           | 9.25                                  | 100.0000         | 99.95                                   | 0.00                 |
| 2008/03/28  | R203 jBond              | 9.1900           | 9.20                                  | 94.5700          | 94.49                                   | 0.00                 |
| 2008/03/28  | R204 jBond              | 9.1800           | 9.18                                  | 94.3200          | 94.26                                   | 0.00                 |
| 2008/03/28  | R206 jBond              | 9.2800           | 9.28                                  | 93.7500          | 93.73                                   | 0.00                 |
| 2008/03/28  | R207 jBond              | 9.1800           | 9.18                                  | 87.8400          | 87.79                                   | 0.00                 |
| 2008/03/28  | R209 jBond              | 8.9200           | 8.92                                  | 72.7400          | 72.68                                   | 0.00                 |