



j-Bonds Monthly Statistics Report

For February 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2005	R152 jBond	7.1630	0.00	110.33132	0.00	0.00
11/02/2005	R153 jBond	7.7150	0.00	129.50312	0.00	0.00
11/02/2005	R157 jBond	7.9150	0.00	145.23691	0.00	0.00
11/02/2005	R186 jBond	7.2250	0.00	137.33539	0.00	0.00
11/02/2005	R194 jBond	7.5350	0.00	111.23705	0.00	0.00
11/02/2005	R201 jBond	7.9200	0.00	106.95300	0.00	0.00
11/02/2005	R203 jBond	7.8850	0.00	106.37806	0.00	0.00
14/02/2005	R152 jBond	7.1090	7.16	110.40745	110.33	0.00
14/02/2005	R153 jBond	7.6450	7.72	129.88589	129.50	0.00
14/02/2005	R157 jBond	7.8350	7.92	145.98319	145.24	0.00
14/02/2005	R186 jBond	7.1500	7.23	138.40482	137.34	0.00
14/02/2005	R194 jBond	7.4650	7.54	111.45417	111.24	0.00
14/02/2005	R201 jBond	7.8400	7.92	107.53732	106.95	0.00
14/02/2005	R203 jBond	7.8050	7.89	107.04672	106.38	0.00
15/02/2005	R152 jBond	7.0770	7.11	104.47260	110.41	0.00
15/02/2005	R153 jBond	7.5500	7.65	123.91070	129.89	0.00
15/02/2005	R157 jBond	7.7400	7.84	146.86978	145.98	0.00
15/02/2005	R186 jBond	7.0500	7.15	139.84074	138.40	0.00
15/02/2005	R194 jBond	7.3800	7.47	106.72318	111.45	0.00
15/02/2005	R201 jBond	7.7400	7.84	108.26728	107.54	0.00

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15/02/2005	R203 jBond	7.7100	7.81	107.84346	107.05	0.00
16/02/2005	R152 jBond	7.0890	7.08	104.52082	104.47	0.00
16/02/2005	R153 jBond	7.5600	7.55	123.93578	123.91	0.00
16/02/2005	R157 jBond	7.7850	7.74	146.55634	146.87	0.00
16/02/2005	R186 jBond	7.1450	7.05	138.58163	139.84	0.00
16/02/2005	R194 jBond	7.3850	7.38	106.77341	106.72	0.00
16/02/2005	R201 jBond	7.7850	7.74	108.01624	108.27	0.00
16/02/2005	R203 jBond	7.7800	7.71	107.34019	107.84	0.00
17/02/2005	R152 jBond	7.0890	7.09	104.54093	104.52	0.00
17/02/2005	R153 jBond	7.6000	7.56	123.75739	123.94	0.00
17/02/2005	R157 jBond	7.8500	7.79	146.00392	146.56	0.00
17/02/2005	R186 jBond	7.2250	7.15	137.49615	138.58	0.00
17/02/2005	R194 jBond	7.4100	7.39	106.72547	106.77	0.00
17/02/2005	R201 jBond	7.8500	7.79	107.58064	108.02	0.00
17/02/2005	R203 jBond	7.8450	7.78	106.83656	107.34	0.00
18/02/2005	R152 jBond	7.0670	7.09	104.58297	104.54	0.00
18/02/2005	R153 jBond	7.5600	7.60	123.98661	123.76	0.00
18/02/2005	R157 jBond	7.8300	7.85	146.21407	146.00	0.00
18/02/2005	R186 jBond	7.2050	7.23	137.79970	137.50	0.00
18/02/2005	R194 jBond	7.3800	7.41	106.83006	106.73	0.00
18/02/2005	R201 jBond	7.8350	7.85	107.70891	107.58	0.00
18/02/2005	R203 jBond	7.8250	7.85	107.02079	106.84	0.00
21/02/2005	R152 jBond	7.0800	7.07	104.59011	104.58	0.00
21/02/2005	R153 jBond	7.6000	7.56	123.80840	123.99	0.00
21/02/2005	R157 jBond	7.8850	7.83	145.75344	146.21	0.00
21/02/2005	R186 jBond	7.2700	7.21	136.93029	137.80	0.00
21/02/2005	R194 jBond	7.4000	7.38	106.79606	106.83	0.00
21/02/2005	R201 jBond	7.8900	7.84	107.34556	107.71	0.00
21/02/2005	R203 jBond	7.8800	7.83	106.60019	107.02	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2005	R152 jBond	7.0270	7.08	104.66275	104.59	0.00
22/02/2005	R153 jBond	7.4900	7.60	124.39465	123.81	0.00
22/02/2005	R157 jBond	7.7850	7.89	146.68007	145.75	0.00
22/02/2005	R186 jBond	7.1450	7.27	138.68858	136.93	0.00
22/02/2005	R194 jBond	7.2900	7.40	107.12234	106.80	0.00
22/02/2005	R201 jBond	7.7850	7.89	108.10693	107.35	0.00
22/02/2005	R203 jBond	7.7750	7.88	107.47137	106.60	0.00
23/02/2005	R152 jBond	7.0250	7.03	104.72464	104.66	0.00
23/02/2005	R153 jBond	7.5200	7.49	124.31743	124.39	0.00
23/02/2005	R157 jBond	7.8150	7.79	146.50365	146.68	0.00
23/02/2005	R186 jBond	7.1650	7.15	138.48962	138.69	0.00
23/02/2005	R194 jBond	7.3100	7.29	107.13056	107.12	0.00
23/02/2005	R201 jBond	7.8150	7.79	107.96342	108.11	0.00
23/02/2005	R203 jBond	7.8050	7.78	107.29606	107.47	0.00
24/02/2005	R152 jBond	6.9840	7.03	104.78453	104.72	0.00
24/02/2005	R153 jBond	7.4300	7.52	124.80203	124.32	0.00
24/02/2005	R157 jBond	7.7100	7.82	147.48010	146.50	0.00
24/02/2005	R186 jBond	7.0150	7.17	140.63190	138.49	0.00
24/02/2005	R194 jBond	7.2400	7.31	107.34525	107.13	0.00
24/02/2005	R201 jBond	7.7200	7.82	108.65791	107.96	0.00
24/02/2005	R203 jBond	7.7000	7.81	108.17346	107.30	0.00
25/02/2005	R152 jBond	6.9880	6.98	104.80016	104.78	0.00
25/02/2005	R153 jBond	7.4300	7.43	124.82677	124.80	0.00
25/02/2005	R157 jBond	7.7000	7.71	147.60140	147.48	0.00
25/02/2005	R186 jBond	7.0050	7.02	140.80134	140.63	0.00
25/02/2005	R194 jBond	7.2550	7.24	107.32446	107.35	0.00
25/02/2005	R201 jBond	7.7000	7.72	108.82262	108.66	0.00
25/02/2005	R203 jBond	7.6900	7.70	108.27792	108.17	0.00
28/02/2005	R152 jBond	7.0140	6.99	104.79434	104.80	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2005	R153 jBond	7.4000	7.43	125.00509	124.83	0.00
28/02/2005	R157 jBond	7.6700	7.70	147.90405	147.60	0.00
28/02/2005	R186 jBond	6.9750	7.01	141.25766	140.80	0.00
28/02/2005	R194 jBond	7.2200	7.26	107.44211	107.32	0.00
28/02/2005	R201 jBond	7.6700	7.70	109.05879	108.82	0.00
28/02/2005	R203 jBond	7.6600	7.69	108.54663	108.28	0.00
Grand Total:						0.00