



j-Bonds Monthly Statistics Report

For September 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2005	R152 jBond	7.1770	7.18	102.47385	102.45	0.00
01/09/2005	R153 jBond	7.6250	7.72	122.15434	121.69	0.00
01/09/2005	R157 jBond	7.9200	8.01	137.78967	137.00	0.00
01/09/2005	R186 jBond	7.5950	7.69	132.61069	131.37	0.00
01/09/2005	R194 jBond	7.2800	7.37	106.24204	106.01	0.00
01/09/2005	R201 jBond	7.9000	8.00	107.34122	106.68	0.00
01/09/2005	R203 jBond	7.9150	8.01	102.37049	101.61	0.00
01/09/2005	R204 jBond	7.9150	8.01	102.35529	101.60	0.00
01/09/2005	R207 jBond	7.8980	7.98	95.52364	94.80	0.00
02/09/2005	R152 jBond	7.1730	7.18	102.49522	102.47	0.00
02/09/2005	R153 jBond	7.5800	7.63	122.38808	122.15	0.00
02/09/2005	R157 jBond	7.8700	7.92	138.24573	137.79	0.00
02/09/2005	R186 jBond	7.5350	7.60	133.41385	132.61	0.00
02/09/2005	R194 jBond	7.2550	7.28	106.32101	106.24	0.00
02/09/2005	R201 jBond	7.8500	7.90	107.70100	107.34	0.00
02/09/2005	R203 jBond	7.8650	7.92	102.78292	102.37	0.00
02/09/2005	R204 jBond	7.8650	7.92	102.78667	102.36	0.00
02/09/2005	R207 jBond	7.8470	7.90	95.96187	95.52	0.00
05/09/2005	R152 jBond	7.1710	7.17	102.51564	102.50	0.00
05/09/2005	R153 jBond	7.5950	7.58	122.34372	122.39	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2005	R157 jBond	7.8900	7.87	138.10377	138.25	0.00
05/09/2005	R186 jBond	7.5550	7.54	133.18133	133.41	0.00
05/09/2005	R194 jBond	7.2900	7.26	106.26087	106.32	0.00
05/09/2005	R201 jBond	7.8650	7.85	107.62243	107.70	0.00
05/09/2005	R203 jBond	7.8800	7.87	102.68702	102.78	0.00
05/09/2005	R204 jBond	7.8800	7.87	102.68521	102.79	0.00
05/09/2005	R207 jBond	7.8630	7.85	95.85051	95.96	0.00
06/09/2005	R152 jBond	7.1780	7.17	102.53185	102.52	0.00
06/09/2005	R153 jBond	7.6800	7.60	121.97619	122.34	0.00
06/09/2005	R157 jBond	7.9900	7.89	137.28246	138.10	0.00
06/09/2005	R186 jBond	7.6500	7.56	131.98654	133.18	0.00
06/09/2005	R194 jBond	7.3700	7.29	106.09705	106.26	0.00
06/09/2005	R201 jBond	7.9650	7.87	106.97351	107.62	0.00
06/09/2005	R203 jBond	7.9800	7.88	101.93032	102.69	0.00
06/09/2005	R204 jBond	7.9800	7.88	101.89137	102.69	0.00
06/09/2005	R207 jBond	7.9630	7.86	95.05484	95.85	0.00
07/09/2005	R152 jBond	7.1830	7.18	102.58810	102.53	0.00
07/09/2005	R153 jBond	7.7350	7.68	121.79950	121.98	0.00
07/09/2005	R157 jBond	8.0350	7.99	136.99008	137.28	0.00
07/09/2005	R186 jBond	7.6950	7.65	131.49525	131.99	0.00
07/09/2005	R194 jBond	7.4300	7.37	106.02278	106.10	0.00
07/09/2005	R201 jBond	8.0150	7.97	106.70850	106.97	0.00
07/09/2005	R203 jBond	8.0250	7.98	101.64787	101.93	0.00
07/09/2005	R204 jBond	8.0250	7.98	101.59283	101.89	0.00
07/09/2005	R207 jBond	8.0070	7.96	94.75959	95.05	0.00
08/09/2005	R152 jBond	7.1840	7.18	102.60719	102.59	0.00
08/09/2005	R153 jBond	7.7700	7.74	121.66454	121.80	0.00
08/09/2005	R157 jBond	8.0600	8.04	136.80892	136.99	0.00
08/09/2005	R186 jBond	7.7300	7.70	131.07979	131.50	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2005	R194 jBond	7.4550	7.43	105.98679	106.02	0.00
08/09/2005	R201 jBond	8.0400	8.02	106.56520	106.71	0.00
08/09/2005	R203 jBond	8.0500	8.03	101.47726	101.65	0.00
08/09/2005	R204 jBond	8.0500	8.03	101.41330	101.59	0.00
08/09/2005	R207 jBond	8.0330	8.01	94.57047	94.76	0.00
09/09/2005	R152 jBond	7.1810	7.18	102.62810	102.61	0.00
09/09/2005	R153 jBond	7.7350	7.77	121.85058	121.66	0.00
09/09/2005	R157 jBond	8.0300	8.06	137.09089	136.81	0.00
09/09/2005	R186 jBond	7.7000	7.73	131.48616	131.08	0.00
09/09/2005	R194 jBond	7.4300	7.46	106.06551	105.99	0.00
09/09/2005	R201 jBond	8.0100	8.04	106.78760	106.57	0.00
09/09/2005	R203 jBond	8.0200	8.05	101.72987	101.48	0.00
09/09/2005	R204 jBond	8.0200	8.05	101.67685	101.41	0.00
09/09/2005	R207 jBond	8.0030	8.03	94.83229	94.57	0.00
12/09/2005	R152 jBond	7.1550	7.18	102.65941	102.63	0.00
12/09/2005	R153 jBond	7.8100	7.74	121.53288	121.85	0.00
12/09/2005	R157 jBond	8.1150	8.03	136.40635	137.09	0.00
12/09/2005	R186 jBond	7.8000	7.70	130.25602	131.49	0.00
12/09/2005	R194 jBond	7.4900	7.43	105.94961	106.07	0.00
12/09/2005	R201 jBond	8.0950	8.01	106.24680	106.79	0.00
12/09/2005	R203 jBond	8.1050	8.02	101.09949	101.73	0.00
12/09/2005	R204 jBond	8.1050	8.02	101.01607	101.68	0.00
12/09/2005	R207 jBond	8.0900	8.00	94.15436	94.83	0.00
13/09/2005	R152 jBond	7.1520	7.16	102.68025	102.66	0.00
13/09/2005	R153 jBond	7.8000	7.81	121.60427	121.53	0.00
13/09/2005	R157 jBond	8.1000	8.12	136.56191	136.41	0.00
13/09/2005	R186 jBond	7.7850	7.80	130.47063	130.26	0.00
13/09/2005	R194 jBond	7.4800	7.49	105.99398	105.95	0.00
13/09/2005	R201 jBond	8.0850	8.10	106.33595	106.25	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2005	R203 jBond	8.0900	8.11	101.23633	101.10	0.00
13/09/2005	R204 jBond	8.0900	8.11	101.15799	101.02	0.00
13/09/2005	R207 jBond	8.0740	8.09	94.30250	94.15	0.00
14/09/2005	R152 jBond	7.1500	7.15	102.73964	102.68	0.00
14/09/2005	R153 jBond	7.7800	7.80	121.77268	121.60	0.00
14/09/2005	R157 jBond	8.0900	8.10	136.73556	136.56	0.00
14/09/2005	R186 jBond	7.7850	7.79	130.55233	130.47	0.00
14/09/2005	R194 jBond	7.4700	7.48	106.08128	105.99	0.00
14/09/2005	R201 jBond	8.0850	8.09	106.40504	106.34	0.00
14/09/2005	R203 jBond	8.0800	8.09	101.37939	101.24	0.00
14/09/2005	R204 jBond	8.0800	8.09	101.30384	101.16	0.00
14/09/2005	R207 jBond	8.0630	8.07	94.45138	94.30	0.00
15/09/2005	R152 jBond	7.1440	7.15	102.76178	102.74	0.00
15/09/2005	R153 jBond	7.8550	7.78	121.45670	121.77	0.00
15/09/2005	R157 jBond	8.1500	8.09	136.26414	136.74	0.00
15/09/2005	R186 jBond	7.8450	7.79	129.83281	130.55	0.00
15/09/2005	R194 jBond	7.5400	7.47	105.94364	106.08	0.00
15/09/2005	R201 jBond	8.1450	8.09	106.03263	106.41	0.00
15/09/2005	R203 jBond	8.1400	8.08	100.94378	101.38	0.00
15/09/2005	R204 jBond	8.1400	8.08	100.84671	101.30	0.00
15/09/2005	R207 jBond	8.1240	8.06	93.98510	94.45	0.00
16/09/2005	R152 jBond	7.1490	7.14	102.77910	102.76	0.00
16/09/2005	R153 jBond	7.8750	7.86	121.39170	121.46	0.00
16/09/2005	R157 jBond	8.1450	8.15	136.33589	136.26	0.00
16/09/2005	R186 jBond	7.8350	7.85	129.98410	129.83	0.00
16/09/2005	R194 jBond	7.5700	7.54	105.89726	105.94	0.00
16/09/2005	R201 jBond	8.1500	8.15	106.02290	106.03	0.00
16/09/2005	R203 jBond	8.1350	8.14	101.00408	100.94	0.00
16/09/2005	R204 jBond	8.1300	8.14	100.94831	100.85	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2005	R207 jBond	8.1080	8.12	94.13271	93.99	0.00
19/09/2005	R152 jBond	7.1500	7.15	102.79819	102.78	0.00
19/09/2005	R153 jBond	7.8900	7.88	121.34954	121.39	0.00
19/09/2005	R157 jBond	8.1450	8.15	136.36596	136.34	0.00
19/09/2005	R186 jBond	7.8350	7.84	130.01139	129.98	0.00
19/09/2005	R194 jBond	7.5900	7.57	105.87372	105.90	0.00
19/09/2005	R201 jBond	8.1500	8.15	106.04604	106.02	0.00
19/09/2005	R203 jBond	8.1300	8.14	101.06438	101.00	0.00
19/09/2005	R204 jBond	8.1250	8.13	101.01013	100.95	0.00
19/09/2005	R207 jBond	8.1040	8.11	94.18490	94.13	0.00
20/09/2005	R152 jBond	7.1140	7.15	102.83326	102.80	0.00
20/09/2005	R153 jBond	7.8400	7.89	121.60241	121.35	0.00
20/09/2005	R157 jBond	8.0900	8.15	136.85543	136.37	0.00
20/09/2005	R186 jBond	7.7650	7.84	130.91172	130.01	0.00
20/09/2005	R194 jBond	7.5450	7.59	105.99732	105.87	0.00
20/09/2005	R201 jBond	8.1000	8.15	106.39826	106.05	0.00
20/09/2005	R203 jBond	8.0750	8.13	101.50642	101.06	0.00
20/09/2005	R204 jBond	8.0700	8.13	101.47169	101.01	0.00
20/09/2005	R207 jBond	8.0470	8.10	94.66073	94.18	0.00
21/09/2005	R152 jBond	7.1320	7.11	102.88399	102.83	0.00
21/09/2005	R153 jBond	7.8100	7.84	121.81614	121.60	0.00
21/09/2005	R157 jBond	8.0400	8.09	137.36460	136.86	0.00
21/09/2005	R186 jBond	7.7150	7.77	131.62261	130.91	0.00
21/09/2005	R194 jBond	7.5250	7.55	106.10755	106.00	0.00
21/09/2005	R201 jBond	8.0500	8.10	106.79777	106.40	0.00
21/09/2005	R203 jBond	8.0250	8.08	101.95657	101.51	0.00
21/09/2005	R204 jBond	8.0200	8.07	101.93933	101.47	0.00
21/09/2005	R207 jBond	7.9960	8.05	95.13169	94.66	0.00
22/09/2005	R152 jBond	7.1080	7.13	102.91363	102.88	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2005	R153 jBond	7.7800	7.81	121.97825	121.82	0.00
22/09/2005	R157 jBond	8.0250	8.04	137.52060	137.36	0.00
22/09/2005	R186 jBond	7.7100	7.72	131.71301	131.62	0.00
22/09/2005	R194 jBond	7.5000	7.53	106.18561	106.11	0.00
22/09/2005	R201 jBond	8.0300	8.05	106.95325	106.80	0.00
22/09/2005	R203 jBond	8.0100	8.03	102.09415	101.96	0.00
22/09/2005	R204 jBond	8.0100	8.02	102.04185	101.94	0.00
22/09/2005	R207 jBond	7.9910	8.00	95.19229	95.13	0.00
23/09/2005	R152 jBond	7.1090	7.11	102.93267	102.91	0.00
23/09/2005	R153 jBond	7.8100	7.78	121.86771	121.98	0.00
23/09/2005	R157 jBond	8.0600	8.03	137.25662	137.52	0.00
23/09/2005	R186 jBond	7.7400	7.71	131.36197	131.71	0.00
23/09/2005	R194 jBond	7.5300	7.50	106.13959	106.19	0.00
23/09/2005	R201 jBond	8.0650	8.03	106.74467	106.95	0.00
23/09/2005	R203 jBond	8.0450	8.01	101.84730	102.09	0.00
23/09/2005	R204 jBond	8.0400	8.01	101.82219	102.04	0.00
23/09/2005	R207 jBond	8.0170	7.99	95.00312	95.19	0.00
26/09/2005	R152 jBond	7.0930	7.11	102.95880	102.93	0.00
26/09/2005	R153 jBond	7.8500	7.81	121.71222	121.87	0.00
26/09/2005	R157 jBond	8.1000	8.06	136.95187	137.26	0.00
26/09/2005	R186 jBond	7.7800	7.74	130.88754	131.36	0.00
26/09/2005	R194 jBond	7.5600	7.53	106.09378	106.14	0.00
26/09/2005	R201 jBond	8.1050	8.07	106.50393	106.74	0.00
26/09/2005	R203 jBond	8.0800	8.05	101.60147	101.85	0.00
26/09/2005	R204 jBond	8.0700	8.04	101.60339	101.82	0.00
26/09/2005	R207 jBond	8.0450	8.02	94.79861	95.00	0.00
27/09/2005	R152 jBond	7.0950	7.09	102.97741	102.96	0.00
27/09/2005	R153 jBond	7.8650	7.85	121.67024	121.71	0.00
27/09/2005	R157 jBond	8.1050	8.10	136.94015	136.95	0.00

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27/09/2005	R186 jBond	7.7900	7.78	130.78990	130.89	0.00
27/09/2005	R194 jBond	7.5800	7.56	106.07062	106.09	0.00
27/09/2005	R201 jBond	8.1100	8.11	106.49414	106.50	0.00
27/09/2005	R203 jBond	8.0750	8.08	101.66193	101.60	0.00
27/09/2005	R204 jBond	8.0650	8.07	101.66542	101.60	0.00
27/09/2005	R207 jBond	8.0420	8.05	94.84297	94.80	0.00
28/09/2005	R152 jBond	7.0940	7.10	103.03619	102.98	0.00
28/09/2005	R153 jBond	7.8700	7.87	121.72547	121.67	0.00
28/09/2005	R157 jBond	8.1150	8.11	136.94695	136.94	0.00
28/09/2005	R186 jBond	7.8100	7.79	130.62258	130.79	0.00
28/09/2005	R194 jBond	7.5900	7.58	106.11366	106.07	0.00
28/09/2005	R201 jBond	8.1200	8.11	106.49783	106.49	0.00
28/09/2005	R203 jBond	8.0900	8.08	101.61408	101.66	0.00
28/09/2005	R204 jBond	8.0800	8.07	101.61124	101.67	0.00
28/09/2005	R207 jBond	8.0570	8.04	94.78383	94.84	0.00
29/09/2005	R152 jBond	7.0810	7.09	103.06091	103.04	0.00
29/09/2005	R153 jBond	7.8700	7.87	121.75144	121.73	0.00
29/09/2005	R157 jBond	8.1200	8.12	136.93539	136.95	0.00
29/09/2005	R186 jBond	7.8200	7.81	130.52558	130.62	0.00
29/09/2005	R194 jBond	7.5800	7.59	106.15785	106.11	0.00
29/09/2005	R201 jBond	8.1200	8.12	106.52099	106.50	0.00
29/09/2005	R203 jBond	8.0900	8.09	101.63634	101.61	0.00
29/09/2005	R204 jBond	8.0850	8.08	101.59326	101.61	0.00
29/09/2005	R207 jBond	8.0670	8.06	94.72422	94.78	0.00
30/09/2005	R152 jBond	7.0790	7.08	103.08115	103.06	0.00
30/09/2005	R153 jBond	7.8550	7.87	121.84508	121.75	0.00
30/09/2005	R157 jBond	8.1000	8.12	137.13222	136.94	0.00
30/09/2005	R186 jBond	7.8000	7.82	130.80181	130.53	0.00
30/09/2005	R194 jBond	7.5700	7.58	106.20200	106.16	0.00

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30/09/2005	R201 jBond	8.1000	8.12	106.67563	106.52	0.00
30/09/2005	R203 jBond	8.0700	8.09	101.81136	101.64	0.00
30/09/2005	R204 jBond	8.0650	8.09	101.77529	101.59	0.00
30/09/2005	R207 jBond	8.0460	8.07	94.91259	94.72	0.00
Grand Total:						0.00