



# j-Bonds Monthly Statistics Report

For March 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2005	R152 jBond	7.0480	7.01	104.78088	104.79	0.00
01/03/2005	R153 jBond	7.5100	7.40	124.46813	125.01	0.00
01/03/2005	R157 jBond	7.8000	7.67	146.76224	147.90	0.00
01/03/2005	R186 jBond	7.1250	6.98	139.15598	141.26	0.00
01/03/2005	R194 jBond	7.3250	7.22	107.17283	107.44	0.00
01/03/2005	R201 jBond	7.7950	7.67	108.19529	109.06	0.00
01/03/2005	R203 jBond	7.7900	7.66	107.50835	108.55	0.00
02/03/2005	R152 jBond	7.1000	7.05	104.78988	104.78	0.00
02/03/2005	R153 jBond	7.5950	7.51	124.11174	124.47	0.00
02/03/2005	R157 jBond	7.8900	7.80	139.31343	146.76	0.00
02/03/2005	R186 jBond	7.2550	7.13	137.43197	139.16	0.00
02/03/2005	R194 jBond	7.4000	7.33	107.02967	107.17	0.00
02/03/2005	R201 jBond	7.8800	7.80	107.66679	108.20	0.00
02/03/2005	R203 jBond	7.8850	7.79	102.69278	107.51	0.00
03/03/2005	R152 jBond	7.1160	7.10	104.79435	104.79	0.00
03/03/2005	R153 jBond	7.6000	7.60	124.11158	124.11	0.00
03/03/2005	R157 jBond	7.8950	7.89	139.29878	139.31	0.00
03/03/2005	R186 jBond	7.2500	7.26	137.52760	137.43	0.00
03/03/2005	R194 jBond	7.4100	7.40	107.02340	107.03	0.00
03/03/2005	R201 jBond	7.8800	7.88	107.68965	107.67	0.00

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03/03/2005	R203 jBond	7.8900	7.89	102.67464	102.69	0.00
04/03/2005	R152 jBond	7.1260	7.12	104.80467	104.79	0.00
04/03/2005	R153 jBond	7.6000	7.60	124.13675	124.11	0.00
04/03/2005	R157 jBond	7.9050	7.90	139.23978	139.30	0.00
04/03/2005	R186 jBond	7.3350	7.25	136.39355	137.53	0.00
04/03/2005	R194 jBond	7.4200	7.41	107.01719	107.02	0.00
04/03/2005	R201 jBond	7.9050	7.88	107.53792	107.69	0.00
04/03/2005	R203 jBond	7.9100	7.89	102.53650	102.67	0.00
07/03/2005	R152 jBond	7.1720	7.13	104.78063	104.80	0.00
07/03/2005	R153 jBond	7.6200	7.60	124.06088	124.14	0.00
07/03/2005	R157 jBond	7.9500	7.91	138.87109	139.24	0.00
07/03/2005	R186 jBond	7.3750	7.34	135.87951	136.39	0.00
07/03/2005	R194 jBond	7.4400	7.42	106.98369	107.02	0.00
07/03/2005	R201 jBond	7.9550	7.91	107.21282	107.54	0.00
07/03/2005	R203 jBond	7.9600	7.91	102.15980	102.54	0.00
08/03/2005	R152 jBond	7.1040	7.17	104.86555	104.78	0.00
08/03/2005	R153 jBond	7.5650	7.62	124.36405	124.06	0.00
08/03/2005	R157 jBond	7.9000	7.95	139.34380	138.87	0.00
08/03/2005	R186 jBond	7.2950	7.38	136.99190	135.88	0.00
08/03/2005	R194 jBond	7.3600	7.44	107.22370	106.98	0.00
08/03/2005	R201 jBond	7.9000	7.96	107.61862	107.21	0.00
08/03/2005	R203 jBond	7.9000	7.96	102.66044	102.16	0.00
09/03/2005	R152 jBond	7.1180	7.10	104.91200	104.87	0.00
09/03/2005	R153 jBond	7.7450	7.57	123.53385	124.36	0.00
09/03/2005	R157 jBond	8.0850	7.90	137.80553	139.34	0.00
09/03/2005	R186 jBond	7.4750	7.30	134.65002	136.99	0.00
09/03/2005	R194 jBond	7.5000	7.36	106.90537	107.22	0.00
09/03/2005	R201 jBond	8.0850	7.90	106.40763	107.62	0.00
09/03/2005	R203 jBond	8.0900	7.90	101.22167	102.66	0.00

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10/03/2005	R152 jBond	7.1580	7.12	104.89419	104.91	0.00
10/03/2005	R153 jBond	7.8300	7.75	123.13490	123.53	0.00
10/03/2005	R157 jBond	8.1500	8.09	137.27012	137.81	0.00
10/03/2005	R186 jBond	7.5300	7.48	133.95024	134.65	0.00
10/03/2005	R194 jBond	7.5700	7.50	106.73680	106.91	0.00
10/03/2005	R201 jBond	8.1500	8.09	105.98607	106.41	0.00
10/03/2005	R203 jBond	8.1500	8.09	100.77495	101.22	0.00
11/03/2005	R152 jBond	7.1690	7.16	104.90390	104.89	0.00
11/03/2005	R153 jBond	7.8500	7.83	123.06104	123.13	0.00
11/03/2005	R157 jBond	8.1700	8.15	137.12657	137.27	0.00
11/03/2005	R186 jBond	7.5500	7.53	133.71465	133.95	0.00
11/03/2005	R194 jBond	7.5900	7.57	106.70420	106.74	0.00
11/03/2005	R201 jBond	8.1700	8.15	105.87301	105.99	0.00
11/03/2005	R203 jBond	8.1700	8.15	100.64120	100.77	0.00
14/03/2005	R152 jBond	7.2400	7.17	104.85740	104.90	0.00
14/03/2005	R153 jBond	7.9550	7.85	122.56604	123.06	0.00
14/03/2005	R157 jBond	8.2650	8.17	136.33727	137.13	0.00
14/03/2005	R186 jBond	7.6200	7.55	132.82847	133.71	0.00
14/03/2005	R194 jBond	7.7100	7.59	106.40188	106.70	0.00
14/03/2005	R201 jBond	8.2700	8.17	105.21836	105.87	0.00
14/03/2005	R203 jBond	8.2600	8.17	99.96692	100.64	0.00
15/03/2005	R152 jBond	7.2170	7.24	104.89917	104.86	0.00
15/03/2005	R153 jBond	7.9250	7.96	122.74046	122.57	0.00
15/03/2005	R157 jBond	8.2300	8.27	136.66822	136.34	0.00
15/03/2005	R186 jBond	7.5800	7.62	133.37647	132.83	0.00
15/03/2005	R194 jBond	7.6700	7.71	106.53150	106.40	0.00
15/03/2005	R201 jBond	8.2350	8.27	105.47837	105.22	0.00
15/03/2005	R203 jBond	8.2200	8.26	100.29748	99.97	0.00
16/03/2005	R152 jBond	7.2120	7.22	104.98467	104.90	0.00

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16/03/2005	R153 jBond	7.9400	7.93	122.77007	122.74	0.00
16/03/2005	R157 jBond	8.2500	8.23	136.61613	136.67	0.00
16/03/2005	R186 jBond	7.5800	7.58	133.48556	133.38	0.00
16/03/2005	R194 jBond	7.6900	7.67	106.56498	106.53	0.00
16/03/2005	R201 jBond	8.2550	8.24	105.43678	105.48	0.00
16/03/2005	R203 jBond	8.2400	8.22	100.23096	100.30	0.00
17/03/2005	R152 jBond	7.2740	7.21	104.94773	104.98	0.00
17/03/2005	R153 jBond	8.0200	7.94	122.40191	122.77	0.00
17/03/2005	R157 jBond	8.3200	8.25	136.04681	136.62	0.00
17/03/2005	R186 jBond	7.6450	7.58	132.66859	133.49	0.00
17/03/2005	R194 jBond	7.7700	7.69	106.37252	106.56	0.00
17/03/2005	R201 jBond	8.3200	8.26	105.02259	105.44	0.00
17/03/2005	R203 jBond	8.3050	8.24	99.75354	100.23	0.00
18/03/2005	R152 jBond	7.2800	7.27	104.96260	104.95	0.00
18/03/2005	R153 jBond	8.0000	8.02	122.52640	122.40	0.00
18/03/2005	R157 jBond	8.3050	8.32	136.20505	136.05	0.00
18/03/2005	R186 jBond	7.6350	7.65	132.82526	132.67	0.00
18/03/2005	R194 jBond	7.7450	7.77	106.46141	106.37	0.00
18/03/2005	R201 jBond	8.3100	8.32	105.11327	105.02	0.00
18/03/2005	R203 jBond	8.2900	8.31	99.89053	99.75	0.00
22/03/2005	R152 jBond	7.2830	7.28	105.06190	104.96	0.00
22/03/2005	R153 jBond	8.0700	8.00	122.31407	122.53	0.00
22/03/2005	R157 jBond	8.3900	8.31	135.63273	136.21	0.00
22/03/2005	R186 jBond	7.7250	7.64	131.80556	132.83	0.00
22/03/2005	R194 jBond	7.8150	7.75	106.38509	106.46	0.00
22/03/2005	R201 jBond	8.3900	8.31	104.69578	105.11	0.00
22/03/2005	R203 jBond	8.3800	8.29	99.31434	99.89	0.00
23/03/2005	R152 jBond	7.3670	7.28	105.00651	105.06	0.00
23/03/2005	R153 jBond	8.2200	8.07	121.60987	122.31	0.00

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23/03/2005	R157 jBond	8.5400	8.39	134.40032	135.63	0.00
23/03/2005	R186 jBond	7.8700	7.73	130.00301	131.81	0.00
23/03/2005	R194 jBond	7.9600	7.82	106.02298	106.39	0.00
23/03/2005	R201 jBond	8.5400	8.39	103.72606	104.70	0.00
23/03/2005	R203 jBond	8.5300	8.38	98.20671	99.31	0.00
24/03/2005	R152 jBond	7.3260	7.37	105.06405	105.01	0.00
24/03/2005	R153 jBond	8.1800	8.22	121.83066	121.61	0.00
24/03/2005	R157 jBond	8.5000	8.54	134.76593	134.40	0.00
24/03/2005	R186 jBond	7.8150	7.87	130.71991	130.00	0.00
24/03/2005	R194 jBond	7.9200	7.96	106.15122	106.02	0.00
24/03/2005	R201 jBond	8.5000	8.54	104.01349	103.73	0.00
24/03/2005	R203 jBond	8.4900	8.53	98.52851	98.21	0.00
29/03/2005	R152 jBond	7.3870	7.33	105.02986	105.06	0.00
29/03/2005	R153 jBond	8.3300	8.18	121.13148	121.83	0.00
29/03/2005	R157 jBond	8.6700	8.50	133.38068	134.77	0.00
29/03/2005	R186 jBond	7.9800	7.82	128.69674	130.72	0.00
29/03/2005	R194 jBond	8.0500	7.92	105.83073	106.15	0.00
29/03/2005	R201 jBond	8.6700	8.50	102.92336	104.01	0.00
29/03/2005	R203 jBond	8.6600	8.49	97.28658	98.53	0.00
30/03/2005	R152 jBond	7.3310	7.39	105.14179	105.03	0.00
30/03/2005	R153 jBond	8.3000	8.33	121.35660	121.13	0.00
30/03/2005	R157 jBond	8.7000	8.67	133.22545	133.38	0.00
30/03/2005	R186 jBond	8.0400	7.98	128.04683	128.70	0.00
30/03/2005	R194 jBond	7.9700	8.05	106.10915	105.83	0.00
30/03/2005	R201 jBond	8.7000	8.67	102.80059	102.92	0.00
30/03/2005	R203 jBond	8.6850	8.66	97.16986	97.29	0.00
31/03/2005	R152 jBond	7.2890	7.33	105.19964	105.14	0.00
31/03/2005	R153 jBond	8.1950	8.30	121.89074	121.36	0.00
31/03/2005	R157 jBond	8.5750	8.70	134.29176	133.23	0.00

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31/03/2005	R186 jBond	7.9200	8.04	129.54703	128.05	0.00
31/03/2005	R194 jBond	7.8950	7.97	106.32917	106.11	0.00
31/03/2005	R201 jBond	8.5750	8.70	103.63943	102.80	0.00
31/03/2005	R203 jBond	8.5700	8.69	98.04246	97.17	0.00
<b>Grand Total:</b>						<b>0.00</b>