



# j-Bonds Monthly Statistics Report

For April 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2005	R152 jBond	7.2640	7.29	105.24224	105.20	0.00
01/04/2005	R153 jBond	8.1900	8.20	121.94156	121.89	0.00
01/04/2005	R157 jBond	8.6000	8.58	134.11446	134.29	0.00
01/04/2005	R186 jBond	7.9650	7.92	129.01940	129.55	0.00
01/04/2005	R194 jBond	7.8700	7.90	106.41743	106.33	0.00
01/04/2005	R201 jBond	8.6000	8.58	103.49973	103.64	0.00
01/04/2005	R203 jBond	8.5900	8.57	97.91625	98.04	0.00
04/04/2005	R152 jBond	7.3100	7.26	105.22206	105.24	0.00
04/04/2005	R153 jBond	8.3200	8.19	121.34084	121.94	0.00
04/04/2005	R157 jBond	8.7400	8.60	132.98909	134.11	0.00
04/04/2005	R186 jBond	8.1050	7.97	127.34365	129.02	0.00
04/04/2005	R194 jBond	8.0000	7.87	106.09806	106.42	0.00
04/04/2005	R201 jBond	8.7400	8.60	102.61396	103.50	0.00
04/04/2005	R203 jBond	8.7350	8.59	96.87086	97.92	0.00
05/04/2005	R152 jBond	7.3330	7.31	105.22235	105.22	0.00
05/04/2005	R153 jBond	8.3700	8.32	121.12766	121.34	0.00
05/04/2005	R157 jBond	8.7950	8.74	132.56973	132.99	0.00
05/04/2005	R186 jBond	8.1600	8.11	126.71208	127.34	0.00
05/04/2005	R194 jBond	8.0750	8.00	105.92433	106.10	0.00
05/04/2005	R201 jBond	8.7950	8.74	102.28371	102.61	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2005	R203 jBond	8.7850	8.74	96.52893	96.87	0.00
06/04/2005	R152 jBond	7.2810	7.33	105.32948	105.22	0.00
06/04/2005	R153 jBond	8.2750	8.37	121.66470	121.13	0.00
06/04/2005	R157 jBond	8.6950	8.80	133.48259	132.57	0.00
06/04/2005	R186 jBond	8.0550	8.16	128.05896	126.71	0.00
06/04/2005	R194 jBond	7.9600	8.08	106.29318	105.92	0.00
06/04/2005	R201 jBond	8.6900	8.80	103.03388	102.28	0.00
06/04/2005	R203 jBond	8.6800	8.79	97.36386	96.53	0.00
07/04/2005	R152 jBond	7.2670	7.28	105.36213	105.33	0.00
07/04/2005	R153 jBond	8.2250	8.28	121.93232	121.66	0.00
07/04/2005	R157 jBond	8.6450	8.70	133.92595	133.48	0.00
07/04/2005	R186 jBond	8.0000	8.06	128.75649	128.06	0.00
07/04/2005	R194 jBond	7.9050	7.96	106.45970	106.29	0.00
07/04/2005	R201 jBond	8.6400	8.69	103.38269	103.03	0.00
07/04/2005	R203 jBond	8.6350	8.68	97.71771	97.36	0.00
08/04/2005	R152 jBond	7.2900	7.27	105.36264	105.36	0.00
08/04/2005	R153 jBond	8.2750	8.23	121.71832	121.93	0.00
08/04/2005	R157 jBond	8.6900	8.65	133.58551	133.93	0.00
08/04/2005	R186 jBond	8.0350	8.00	128.35742	128.76	0.00
08/04/2005	R194 jBond	7.9450	7.91	106.37749	106.46	0.00
08/04/2005	R201 jBond	8.6800	8.64	103.14687	103.38	0.00
08/04/2005	R203 jBond	8.6700	8.64	97.48233	97.72	0.00
11/04/2005	R152 jBond	7.2850	7.29	105.38745	105.36	0.00
11/04/2005	R153 jBond	8.2000	8.28	122.10627	121.72	0.00
11/04/2005	R157 jBond	8.6000	8.69	134.36018	133.59	0.00
11/04/2005	R186 jBond	7.9450	8.04	129.48726	128.36	0.00
11/04/2005	R194 jBond	7.8900	7.95	106.54381	106.38	0.00
11/04/2005	R201 jBond	8.5950	8.68	103.72409	103.15	0.00
11/04/2005	R203 jBond	8.5850	8.67	98.13252	97.48	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2005	R152 jBond	7.3020	7.29	105.39330	105.39	0.00
12/04/2005	R153 jBond	8.2200	8.20	122.03655	122.11	0.00
12/04/2005	R157 jBond	8.6300	8.60	134.14241	134.36	0.00
12/04/2005	R186 jBond	7.9850	7.95	129.02335	129.49	0.00
12/04/2005	R194 jBond	7.9000	7.89	106.54007	106.54	0.00
12/04/2005	R201 jBond	8.6250	8.60	103.55243	103.72	0.00
12/04/2005	R203 jBond	8.6100	8.59	97.96976	98.13	0.00
13/04/2005	R152 jBond	7.2930	7.30	105.46262	105.39	0.00
13/04/2005	R153 jBond	8.1600	8.22	122.40581	122.04	0.00
13/04/2005	R157 jBond	8.5700	8.63	134.73222	134.14	0.00
13/04/2005	R186 jBond	7.9250	7.99	129.84506	129.02	0.00
13/04/2005	R194 jBond	7.8500	7.90	106.73783	106.54	0.00
13/04/2005	R201 jBond	8.5700	8.63	103.98338	103.55	0.00
13/04/2005	R203 jBond	8.5550	8.61	98.44499	97.97	0.00
14/04/2005	R152 jBond	7.0000	7.29	105.73305	105.46	0.00
14/04/2005	R153 jBond	7.9600	8.16	123.40206	122.41	0.00
14/04/2005	R157 jBond	8.4600	8.57	135.68136	134.73	0.00
14/04/2005	R186 jBond	7.8600	7.93	130.68031	129.85	0.00
14/04/2005	R194 jBond	7.5600	7.85	107.52007	106.74	0.00
14/04/2005	R201 jBond	8.4600	8.57	104.72999	103.98	0.00
14/04/2005	R203 jBond	8.4450	8.56	99.29010	98.44	0.00
15/04/2005	R152 jBond	6.7700	7.00	105.94904	105.73	0.00
15/04/2005	R153 jBond	7.7900	7.96	124.25992	123.40	0.00
15/04/2005	R157 jBond	8.2600	8.46	137.40391	135.68	0.00
15/04/2005	R186 jBond	7.6600	7.86	133.24317	130.68	0.00
15/04/2005	R194 jBond	7.3850	7.56	108.00326	107.52	0.00
15/04/2005	R201 jBond	8.2550	8.46	106.11847	104.73	0.00
15/04/2005	R203 jBond	8.2450	8.45	100.83239	99.29	0.00
18/04/2005	R152 jBond	6.5260	6.77	106.17639	105.95	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2005	R153 jBond	7.6900	7.79	124.77811	124.26	0.00
18/04/2005	R157 jBond	8.1200	8.26	138.63580	137.40	0.00
18/04/2005	R186 jBond	7.5200	7.66	135.09185	133.24	0.00
18/04/2005	R194 jBond	7.2800	7.39	108.30242	108.00	0.00
18/04/2005	R201 jBond	8.1200	8.26	107.05366	106.12	0.00
18/04/2005	R203 jBond	8.1050	8.25	101.93740	100.83	0.00
19/04/2005	R152 jBond	6.7720	6.53	105.98569	106.18	0.00
19/04/2005	R153 jBond	7.6850	7.69	124.82838	124.78	0.00
19/04/2005	R157 jBond	8.1200	8.12	138.66579	138.64	0.00
19/04/2005	R186 jBond	7.5200	7.52	135.11925	135.09	0.00
19/04/2005	R194 jBond	7.2850	7.28	108.31022	108.30	0.00
19/04/2005	R201 jBond	8.1200	8.12	107.07707	107.05	0.00
19/04/2005	R203 jBond	8.1100	8.11	101.92046	101.94	0.00
20/04/2005	R152 jBond	6.7350	6.77	106.07439	105.99	0.00
20/04/2005	R153 jBond	7.6750	7.69	124.95444	124.83	0.00
20/04/2005	R157 jBond	8.1150	8.12	138.79895	138.67	0.00
20/04/2005	R186 jBond	7.5100	7.52	135.33303	135.12	0.00
20/04/2005	R194 jBond	7.3050	7.29	108.32062	108.31	0.00
20/04/2005	R201 jBond	8.1150	8.12	107.18128	107.08	0.00
20/04/2005	R203 jBond	8.1050	8.11	102.02547	101.92	0.00
21/04/2005	R152 jBond	6.7370	6.74	106.09180	106.07	0.00
21/04/2005	R153 jBond	7.7300	7.68	124.70930	124.95	0.00
21/04/2005	R157 jBond	8.2050	8.12	138.05523	138.80	0.00
21/04/2005	R186 jBond	7.6200	7.51	133.92456	135.33	0.00
21/04/2005	R194 jBond	7.3400	7.31	108.24949	108.32	0.00
21/04/2005	R201 jBond	8.2050	8.12	106.59615	107.18	0.00
21/04/2005	R203 jBond	8.2000	8.11	101.31143	102.03	0.00
22/04/2005	R152 jBond	6.6960	6.74	106.16421	106.09	0.00
22/04/2005	R153 jBond	7.7600	7.73	124.61351	124.71	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2005	R157 jBond	8.2450	8.21	137.77377	138.06	0.00
22/04/2005	R186 jBond	7.6550	7.62	133.52783	133.92	0.00
22/04/2005	R194 jBond	7.3550	7.34	108.25248	108.25	0.00
22/04/2005	R201 jBond	8.2450	8.21	106.37438	106.60	0.00
22/04/2005	R203 jBond	8.2400	8.20	101.04802	101.31	0.00
25/04/2005	R152 jBond	6.7740	6.70	106.11838	106.16	0.00
25/04/2005	R153 jBond	7.9000	7.76	123.95561	124.61	0.00
25/04/2005	R157 jBond	8.3850	8.25	136.61716	137.77	0.00
25/04/2005	R186 jBond	7.7950	7.66	131.77238	133.53	0.00
25/04/2005	R194 jBond	7.5000	7.36	107.89382	108.25	0.00
25/04/2005	R201 jBond	8.3850	8.25	105.46431	106.37	0.00
25/04/2005	R203 jBond	8.3800	8.24	100.00351	101.05	0.00
26/04/2005	R152 jBond	6.7510	6.77	106.21411	106.12	0.00
26/04/2005	R153 jBond	7.8700	7.90	124.20586	123.96	0.00
26/04/2005	R157 jBond	8.3600	8.39	136.94991	136.62	0.00
26/04/2005	R186 jBond	7.7800	7.80	132.07233	131.77	0.00
26/04/2005	R194 jBond	7.4700	7.50	108.05838	107.89	0.00
26/04/2005	R201 jBond	8.3650	8.39	105.69215	105.46	0.00
26/04/2005	R203 jBond	8.3550	8.38	100.28203	100.00	0.00
28/04/2005	R152 jBond	6.7560	6.75	106.22919	106.21	0.00
28/04/2005	R153 jBond	7.8700	7.87	124.23192	124.21	0.00
28/04/2005	R157 jBond	8.3700	8.36	136.89607	136.95	0.00
28/04/2005	R186 jBond	7.7900	7.78	131.97386	132.07	0.00
28/04/2005	R194 jBond	7.4700	7.47	108.07992	108.06	0.00
28/04/2005	R201 jBond	8.3750	8.37	105.64963	105.69	0.00
28/04/2005	R203 jBond	8.3700	8.36	100.19075	100.28	0.00
29/04/2005	R152 jBond	6.7330	6.76	106.26712	106.23	0.00
29/04/2005	R153 jBond	7.8550	7.87	124.33091	124.23	0.00
29/04/2005	R157 jBond	8.3250	8.37	137.30653	136.90	0.00

<b>Date</b>	<b>Contract Details</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
29/04/2005	R186 jBond	7.7400	7.79	132.63423	131.97	0.00
29/04/2005	R194 jBond	7.4600	7.47	108.12749	108.08	0.00
29/04/2005	R201 jBond	8.3350	8.38	105.93899	105.65	0.00
29/04/2005	R203 jBond	8.3400	8.37	100.44041	100.19	0.00
<b>Grand Total:</b>						<b>0.00</b>