



j-Bonds Monthly Statistics Report

For May 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2005	R152 jBond	6.7560	6.73	106.26756	106.27	0.00
03/05/2005	R153 jBond	7.9050	7.86	124.11417	124.33	0.00
03/05/2005	R157 jBond	8.3700	8.33	136.95709	137.31	0.00
03/05/2005	R186 jBond	7.8000	7.74	131.90335	132.63	0.00
03/05/2005	R194 jBond	7.5000	7.46	108.04503	108.13	0.00
03/05/2005	R201 jBond	8.3850	8.34	105.63102	105.94	0.00
03/05/2005	R203 jBond	8.3800	8.34	100.15979	100.44	0.00
04/05/2005	R152 jBond	6.7220	6.76	106.35249	106.27	0.00
04/05/2005	R153 jBond	7.7850	7.91	124.77553	124.11	0.00
04/05/2005	R157 jBond	8.2500	8.37	138.06436	136.96	0.00
04/05/2005	R186 jBond	7.6850	7.80	133.44628	131.90	0.00
04/05/2005	R194 jBond	7.3850	7.50	108.40841	108.05	0.00
04/05/2005	R201 jBond	8.2650	8.39	106.50062	105.63	0.00
04/05/2005	R203 jBond	8.2650	8.38	101.10082	100.16	0.00
05/05/2005	R152 jBond	6.6830	6.72	106.40289	106.35	0.00
05/05/2005	R153 jBond	7.7100	7.79	125.16737	124.78	0.00
05/05/2005	R157 jBond	8.1800	8.25	138.69192	138.06	0.00
05/05/2005	R186 jBond	7.6100	7.69	134.43974	133.45	0.00
05/05/2005	R194 jBond	7.3150	7.39	108.61183	108.41	0.00
05/05/2005	R201 jBond	8.1950	8.27	106.99353	106.50	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2005	R203 jBond	8.1900	8.27	101.69864	101.10	0.00
05/05/2005	R204 jBond	8.1010	0.00	102.23889	0.00	0.00
06/05/2005	R152 jBond	6.7050	6.68	106.40430	106.40	0.00
06/05/2005	R153 jBond	7.7500	7.71	124.99785	125.17	0.00
06/05/2005	R157 jBond	8.2350	8.18	138.25268	138.69	0.00
06/05/2005	R186 jBond	7.6600	7.61	133.82227	134.44	0.00
06/05/2005	R194 jBond	7.3550	7.32	108.52904	108.61	0.00
06/05/2005	R201 jBond	8.2550	8.20	106.61487	106.99	0.00
06/05/2005	R203 jBond	8.2500	8.19	101.26008	101.70	0.00
06/05/2005	R204 jBond	8.1630	8.10	101.76002	102.24	0.00
09/05/2005	R152 jBond	6.7340	6.71	106.40027	106.40	0.00
09/05/2005	R153 jBond	7.8600	7.75	124.48902	125.00	0.00
09/05/2005	R157 jBond	8.3550	8.24	137.26662	138.25	0.00
09/05/2005	R186 jBond	7.7850	7.66	132.25873	133.82	0.00
09/05/2005	R194 jBond	7.4650	7.36	108.26530	108.53	0.00
09/05/2005	R201 jBond	8.3750	8.26	105.84030	106.61	0.00
09/05/2005	R203 jBond	8.3700	8.25	100.36950	101.26	0.00
09/05/2005	R204 jBond	8.2820	8.16	100.83031	101.76	0.00
10/05/2005	R152 jBond	6.7240	6.73	106.42736	106.40	0.00
10/05/2005	R153 jBond	7.8800	7.86	124.41826	124.49	0.00
10/05/2005	R157 jBond	8.3800	8.36	137.08676	137.27	0.00
10/05/2005	R186 jBond	7.8150	7.79	131.90912	132.26	0.00
10/05/2005	R194 jBond	7.4850	7.47	108.23519	108.27	0.00
10/05/2005	R201 jBond	8.4100	8.38	105.63290	105.84	0.00
10/05/2005	R203 jBond	8.4100	8.37	100.09014	100.37	0.00
10/05/2005	R204 jBond	8.3310	8.28	100.46449	100.83	0.00
11/05/2005	R152 jBond	6.7540	6.72	106.46118	106.43	0.00
11/05/2005	R153 jBond	7.9600	7.88	124.11082	124.42	0.00
11/05/2005	R157 jBond	8.4600	8.38	136.50873	137.09	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2005	R186 jBond	7.9050	7.82	130.87084	131.91	0.00
11/05/2005	R194 jBond	7.5550	7.49	108.11992	108.24	0.00
11/05/2005	R201 jBond	8.4850	8.41	105.21168	105.63	0.00
11/05/2005	R203 jBond	8.4850	8.41	99.59523	100.09	0.00
11/05/2005	R204 jBond	8.4030	8.33	99.96558	100.46	0.00
12/05/2005	R152 jBond	6.8110	6.75	106.43576	106.46	0.00
12/05/2005	R153 jBond	8.0000	7.96	123.94488	124.11	0.00
12/05/2005	R157 jBond	8.4900	8.46	136.28953	136.51	0.00
12/05/2005	R186 jBond	7.9300	7.91	130.58988	130.87	0.00
12/05/2005	R194 jBond	7.6100	7.56	108.00057	108.12	0.00
12/05/2005	R201 jBond	8.5150	8.49	105.03943	105.21	0.00
12/05/2005	R203 jBond	8.5150	8.49	99.39410	99.60	0.00
12/05/2005	R204 jBond	8.4340	8.40	99.74570	99.97	0.00
13/05/2005	R152 jBond	6.7760	6.81	106.48244	106.44	0.00
13/05/2005	R153 jBond	7.9500	8.00	124.21158	123.94	0.00
13/05/2005	R157 jBond	8.4400	8.49	136.73717	136.29	0.00
13/05/2005	R186 jBond	7.8800	7.93	131.23659	130.59	0.00
13/05/2005	R194 jBond	7.5600	7.61	108.15067	108.00	0.00
13/05/2005	R201 jBond	8.4650	8.52	105.39084	105.04	0.00
13/05/2005	R203 jBond	8.4650	8.52	99.78967	99.39	0.00
13/05/2005	R204 jBond	8.3840	8.43	100.15982	99.75	0.00
16/05/2005	R152 jBond	6.8070	6.78	106.47763	106.48	0.00
16/05/2005	R153 jBond	7.9800	7.95	124.09373	124.21	0.00
16/05/2005	R157 jBond	8.4500	8.44	136.68440	136.74	0.00
16/05/2005	R186 jBond	7.8900	7.88	131.14033	131.24	0.00
16/05/2005	R194 jBond	7.6000	7.56	108.07001	108.15	0.00
16/05/2005	R201 jBond	8.4750	8.47	105.34928	105.39	0.00
16/05/2005	R203 jBond	8.4800	8.47	99.70005	99.79	0.00
16/05/2005	R204 jBond	8.4750	8.38	99.47163	100.16	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2005	R152 jBond	6.8180	6.81	106.48847	106.48	0.00
17/05/2005	R153 jBond	8.0400	7.98	123.83256	124.09	0.00
17/05/2005	R157 jBond	8.5300	8.45	136.04988	136.68	0.00
17/05/2005	R186 jBond	7.9700	7.89	130.18198	131.14	0.00
17/05/2005	R194 jBond	7.6500	7.60	107.96413	108.07	0.00
17/05/2005	R201 jBond	8.5600	8.48	104.81834	105.35	0.00
17/05/2005	R203 jBond	8.5650	8.48	99.09067	99.70	0.00
17/05/2005	R204 jBond	8.5550	8.48	98.87547	99.47	0.00
18/05/2005	R152 jBond	6.8210	6.82	106.54438	106.49	0.00
18/05/2005	R153 jBond	7.9650	8.04	124.27124	123.83	0.00
18/05/2005	R157 jBond	8.4200	8.53	137.05791	136.05	0.00
18/05/2005	R186 jBond	7.8700	7.97	131.50028	130.18	0.00
18/05/2005	R194 jBond	7.5800	7.65	108.20870	107.96	0.00
18/05/2005	R201 jBond	8.4550	8.56	105.57650	104.82	0.00
18/05/2005	R203 jBond	8.4550	8.57	99.97693	99.09	0.00
18/05/2005	R204 jBond	8.4500	8.56	99.75687	98.88	0.00
19/05/2005	R152 jBond	6.7950	6.82	106.58367	106.54	0.00
19/05/2005	R153 jBond	7.9200	7.97	124.51362	124.27	0.00
19/05/2005	R157 jBond	8.3700	8.42	137.50748	137.06	0.00
19/05/2005	R186 jBond	7.8250	7.87	132.08975	131.50	0.00
19/05/2005	R194 jBond	7.5300	7.58	108.35819	108.21	0.00
19/05/2005	R201 jBond	8.4000	8.46	105.96206	105.58	0.00
19/05/2005	R203 jBond	8.4000	8.46	100.41212	99.98	0.00
19/05/2005	R204 jBond	8.3950	8.45	100.20925	99.76	0.00
20/05/2005	R152 jBond	6.8350	6.80	106.57258	106.58	0.00
20/05/2005	R153 jBond	7.9600	7.92	124.34796	124.51	0.00
20/05/2005	R157 jBond	8.3950	8.37	137.32852	137.51	0.00
20/05/2005	R186 jBond	7.8550	7.83	131.74281	132.09	0.00
20/05/2005	R194 jBond	7.5700	7.53	108.27794	108.36	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2005	R201 jBond	8.4300	8.40	105.78864	105.96	0.00
20/05/2005	R203 jBond	8.4300	8.40	100.20920	100.41	0.00
20/05/2005	R204 jBond	8.4250	8.40	99.99721	100.21	0.00
23/05/2005	R152 jBond	6.8280	6.84	106.59735	106.57	0.00
23/05/2005	R153 jBond	8.0200	7.96	124.08731	124.35	0.00
23/05/2005	R157 jBond	8.4600	8.40	136.81644	137.33	0.00
23/05/2005	R186 jBond	7.9200	7.86	130.96454	131.74	0.00
23/05/2005	R194 jBond	7.6300	7.57	108.14717	108.28	0.00
23/05/2005	R201 jBond	8.4950	8.43	105.38679	105.79	0.00
23/05/2005	R203 jBond	8.5000	8.43	99.70861	100.21	0.00
23/05/2005	R204 jBond	8.4950	8.43	99.47541	100.00	0.00
24/05/2005	R152 jBond	6.8370	6.83	106.61000	106.60	0.00
24/05/2005	R153 jBond	8.0100	8.02	124.16158	124.09	0.00
24/05/2005	R157 jBond	8.4500	8.46	136.93054	136.82	0.00
24/05/2005	R186 jBond	7.9100	7.92	131.11599	130.96	0.00
24/05/2005	R194 jBond	7.6200	7.63	108.19458	108.15	0.00
24/05/2005	R201 jBond	8.4850	8.50	105.47623	105.39	0.00
24/05/2005	R203 jBond	8.4900	8.50	99.80565	99.71	0.00
24/05/2005	R204 jBond	8.4800	8.50	99.61445	99.48	0.00
25/05/2005	R152 jBond	6.7980	6.84	106.69761	106.61	0.00
25/05/2005	R153 jBond	7.9400	8.01	124.57561	124.16	0.00
25/05/2005	R157 jBond	8.3800	8.45	137.60762	136.93	0.00
25/05/2005	R186 jBond	7.8500	7.91	131.94464	131.12	0.00
25/05/2005	R194 jBond	7.5500	7.62	108.43807	108.19	0.00
25/05/2005	R201 jBond	8.4200	8.49	105.97437	105.48	0.00
25/05/2005	R203 jBond	8.4250	8.49	100.35919	99.81	0.00
25/05/2005	R204 jBond	8.4100	8.48	100.22781	99.61	0.00
26/05/2005	R152 jBond	6.8140	6.80	106.70507	106.70	0.00
26/05/2005	R153 jBond	7.9750	7.94	124.43464	124.58	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2005	R157 jBond	8.4200	8.38	137.30387	137.61	0.00
26/05/2005	R186 jBond	7.9000	7.85	131.35147	131.94	0.00
26/05/2005	R194 jBond	7.5600	7.55	108.43455	108.44	0.00
26/05/2005	R201 jBond	8.4600	8.42	105.73608	105.97	0.00
26/05/2005	R203 jBond	8.4700	8.43	100.04502	100.36	0.00
26/05/2005	R204 jBond	8.4600	8.41	99.86071	100.23	0.00
27/05/2005	R152 jBond	6.7780	6.81	106.75124	106.71	0.00
27/05/2005	R153 jBond	7.8900	7.98	124.86777	124.43	0.00
27/05/2005	R157 jBond	8.3400	8.42	138.00456	137.30	0.00
27/05/2005	R186 jBond	7.8500	7.90	132.00047	131.35	0.00
27/05/2005	R194 jBond	7.4700	7.56	108.68471	108.43	0.00
27/05/2005	R201 jBond	8.3850	8.46	106.25260	105.74	0.00
27/05/2005	R203 jBond	8.3900	8.47	100.66711	100.05	0.00
27/05/2005	R204 jBond	8.3800	8.46	100.50807	99.86	0.00
30/05/2005	R152 jBond	6.7900	6.78	106.76170	106.75	0.00
30/05/2005	R153 jBond	7.9300	7.89	124.70253	124.87	0.00
30/05/2005	R157 jBond	8.3900	8.34	137.61606	138.00	0.00
30/05/2005	R186 jBond	7.9100	7.85	131.28376	132.00	0.00
30/05/2005	R194 jBond	7.5000	7.47	108.63027	108.68	0.00
30/05/2005	R201 jBond	8.4300	8.39	105.98079	106.25	0.00
30/05/2005	R203 jBond	8.4400	8.39	100.31436	100.67	0.00
30/05/2005	R204 jBond	8.4300	8.38	100.13974	100.51	0.00
31/05/2005	R152 jBond	6.8010	6.79	106.77296	106.76	0.00
31/05/2005	R153 jBond	7.9850	7.93	124.46631	124.70	0.00
31/05/2005	R157 jBond	8.4550	8.39	137.10468	137.62	0.00
31/05/2005	R186 jBond	7.9800	7.91	130.45155	131.28	0.00
31/05/2005	R194 jBond	7.5500	7.50	108.52546	108.63	0.00
31/05/2005	R201 jBond	8.5050	8.43	105.51446	105.98	0.00
31/05/2005	R203 jBond	8.5000	8.44	99.88921	100.31	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2005	R204 jBond	8.4950	8.43	99.65746	100.14	0.00
Grand Total:						0.00