



# j-Bonds Monthly Statistics Report

For February 2009

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2009	CGR3 jBond	17.3670	16.77	97.67624	97.71	0.00
27/02/2009	R153 jBond	6.9300	6.73	108.58904	108.86	0.00
27/02/2009	R157 jBond	8.0700	7.88	133.48097	134.57	0.00
27/02/2009	R186 jBond	8.5050	8.28	120.21023	122.59	0.00
27/02/2009	R196 jBond	9.4350	9.30	100.36807	100.41	0.00
27/02/2009	R201 jBond	8.0400	7.86	104.97428	105.82	0.00
27/02/2009	R203 jBond	8.5300	8.33	102.19656	103.36	0.00
27/02/2009	R204 jBond	8.5500	8.35	97.98351	99.25	0.00
27/02/2009	R206 jBond	7.9600	7.76	99.15359	99.94	0.00
27/02/2009	R207 jBond	8.5900	8.40	91.60099	92.87	0.00
27/02/2009	R208 jBond	8.6270	8.43	88.95513	90.25	0.00
27/02/2009	R209 jBond	8.3250	8.09	80.46738	82.55	0.00