



j-Bonds Monthly Statistics Report

For November 2006

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2006	R153 jBond	8.1900	8.28	117.86703	117.47	0.00
01/11/2006	R157 jBond	8.0650	8.09	135.84509	135.60	0.00
01/11/2006	R186 jBond	7.7550	7.75	131.68031	131.66	0.00
01/11/2006	R194 jBond	8.6100	8.68	103.52018	103.37	0.00
01/11/2006	R201 jBond	8.0500	8.08	107.39857	107.18	0.00
01/11/2006	R203 jBond	7.9600	7.95	103.25066	103.26	0.00
01/11/2006	R204 jBond	7.9400	7.95	103.46356	103.36	0.00
01/11/2006	R207 jBond	7.8900	7.91	97.04075	96.86	0.00
02/11/2006	R153 jBond	8.2750	8.19	117.59371	117.87	0.00
02/11/2006	R157 jBond	8.1400	8.07	135.30608	135.85	0.00
02/11/2006	R186 jBond	7.8300	7.76	130.79759	131.68	0.00
02/11/2006	R194 jBond	8.7050	8.61	103.42720	103.52	0.00
02/11/2006	R201 jBond	8.1250	8.05	106.97049	107.40	0.00
02/11/2006	R203 jBond	8.0300	7.96	102.76510	103.25	0.00
02/11/2006	R204 jBond	8.0150	7.94	102.90891	103.46	0.00
02/11/2006	R207 jBond	7.9600	7.89	96.51578	97.04	0.00
03/11/2006	R153 jBond	8.2600	8.28	117.67279	117.59	0.00
03/11/2006	R157 jBond	8.1200	8.14	135.48720	135.31	0.00
03/11/2006	R186 jBond	7.8150	7.83	131.00626	130.80	0.00
03/11/2006	R194 jBond	8.6950	8.71	103.46384	103.43	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2006	R201 jBond	8.1000	8.13	107.14387	106.97	0.00
03/11/2006	R203 jBond	8.0100	8.03	102.93218	102.77	0.00
03/11/2006	R204 jBond	7.9950	8.02	103.08432	102.91	0.00
03/11/2006	R207 jBond	7.9400	7.96	96.69162	96.52	0.00
06/11/2006	R153 jBond	8.2150	8.26	117.85740	117.67	0.00
06/11/2006	R157 jBond	8.0750	8.12	135.85816	135.49	0.00
06/11/2006	R186 jBond	7.7700	7.82	131.57967	131.01	0.00
06/11/2006	R194 jBond	8.6600	8.70	103.53112	103.46	0.00
06/11/2006	R201 jBond	8.0550	8.10	107.43793	107.14	0.00
06/11/2006	R203 jBond	7.9650	8.01	103.28110	102.93	0.00
06/11/2006	R204 jBond	7.9500	8.00	103.45248	103.08	0.00
06/11/2006	R207 jBond	7.8950	7.94	97.06290	96.69	0.00
07/11/2006	R153 jBond	8.1500	8.22	118.11260	117.86	0.00
07/11/2006	R157 jBond	8.0200	8.08	136.30633	135.86	0.00
07/11/2006	R186 jBond	7.7150	7.77	132.27920	131.58	0.00
07/11/2006	R194 jBond	8.5950	8.66	103.63505	103.53	0.00
07/11/2006	R201 jBond	8.0000	8.06	107.79324	107.44	0.00
07/11/2006	R203 jBond	7.9100	7.97	103.70437	103.28	0.00
07/11/2006	R204 jBond	7.8950	7.95	103.89964	103.45	0.00
07/11/2006	R207 jBond	7.8400	7.90	97.51446	97.06	0.00
08/11/2006	R153 jBond	8.1800	8.15	118.08527	118.11	0.00
08/11/2006	R157 jBond	8.0250	8.02	136.35710	136.31	0.00
08/11/2006	R186 jBond	7.7150	7.72	132.36130	132.28	0.00
08/11/2006	R194 jBond	8.6600	8.60	103.62816	103.64	0.00
08/11/2006	R201 jBond	8.0100	8.00	107.80213	107.79	0.00
08/11/2006	R203 jBond	7.9100	7.91	103.77107	103.70	0.00
08/11/2006	R204 jBond	7.8950	7.90	103.96560	103.90	0.00
08/11/2006	R207 jBond	7.8350	7.84	97.61491	97.51	0.00
09/11/2006	R153 jBond	8.1200	8.18	118.32249	118.09	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2006	R157 jBond	7.9300	8.03	137.11266	136.36	0.00
09/11/2006	R186 jBond	7.6000	7.72	133.81104	132.36	0.00
09/11/2006	R194 jBond	8.6500	8.66	103.66457	103.63	0.00
09/11/2006	R201 jBond	7.9150	8.01	108.40113	107.80	0.00
09/11/2006	R203 jBond	7.8100	7.91	104.52724	103.77	0.00
09/11/2006	R204 jBond	7.7900	7.90	104.80546	103.97	0.00
09/11/2006	R207 jBond	7.7250	7.84	98.50561	97.61	0.00
10/11/2006	R153 jBond	8.1150	8.12	118.36611	118.32	0.00
10/11/2006	R157 jBond	7.9150	7.93	137.25718	137.11	0.00
10/11/2006	R186 jBond	7.5850	7.60	134.02559	133.81	0.00
10/11/2006	R194 jBond	8.5800	8.65	103.77379	103.66	0.00
10/11/2006	R201 jBond	7.9000	7.92	108.51539	108.40	0.00
10/11/2006	R203 jBond	7.8000	7.81	104.62314	104.53	0.00
10/11/2006	R204 jBond	7.7800	7.79	104.90569	104.81	0.00
10/11/2006	R207 jBond	7.7150	7.73	98.60554	98.51	0.00
13/11/2006	R153 jBond	8.1700	8.12	118.19885	118.37	0.00
13/11/2006	R157 jBond	7.9900	7.92	136.71273	137.26	0.00
13/11/2006	R186 jBond	7.6550	7.59	133.18247	134.03	0.00
13/11/2006	R194 jBond	8.6350	8.58	103.73125	103.77	0.00
13/11/2006	R201 jBond	7.9750	7.90	108.08313	108.52	0.00
13/11/2006	R203 jBond	7.8700	7.80	104.13045	104.62	0.00
13/11/2006	R204 jBond	7.8500	7.78	104.38094	104.91	0.00
13/11/2006	R207 jBond	7.7900	7.72	98.03075	98.61	0.00
14/11/2006	R153 jBond	8.1150	8.17	118.41814	118.20	0.00
14/11/2006	R157 jBond	7.9550	7.99	137.00966	136.71	0.00
14/11/2006	R186 jBond	7.6250	7.66	133.58172	133.18	0.00
14/11/2006	R194 jBond	8.5750	8.64	103.82802	103.73	0.00
14/11/2006	R201 jBond	7.9400	7.98	108.31830	108.08	0.00
14/11/2006	R203 jBond	7.8400	7.87	104.37283	104.13	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2006	R204 jBond	7.8150	7.85	104.67567	104.38	0.00
14/11/2006	R207 jBond	7.7600	7.79	98.28852	98.03	0.00
15/11/2006	R153 jBond	8.2050	8.12	118.18103	118.42	0.00
15/11/2006	R157 jBond	8.0250	7.96	136.56472	137.01	0.00
15/11/2006	R186 jBond	7.6650	7.63	133.16828	133.58	0.00
15/11/2006	R194 jBond	8.6900	8.58	103.76217	103.83	0.00
15/11/2006	R201 jBond	8.0100	7.94	107.96418	108.32	0.00
15/11/2006	R203 jBond	7.9050	7.84	103.96335	104.37	0.00
15/11/2006	R204 jBond	7.8850	7.82	104.19713	104.68	0.00
15/11/2006	R207 jBond	7.8200	7.76	97.87570	98.29	0.00
16/11/2006	R153 jBond	8.1300	8.21	118.46970	118.18	0.00
16/11/2006	R157 jBond	7.9500	8.03	137.16602	136.56	0.00
16/11/2006	R186 jBond	7.5800	7.67	134.25175	133.17	0.00
16/11/2006	R194 jBond	8.6300	8.69	103.85844	103.76	0.00
16/11/2006	R201 jBond	7.9350	8.01	108.44083	107.96	0.00
16/11/2006	R203 jBond	7.8300	7.91	104.53504	103.96	0.00
16/11/2006	R204 jBond	7.8100	7.89	104.80244	104.20	0.00
16/11/2006	R207 jBond	7.7450	7.82	98.48883	97.88	0.00
17/11/2006	R153 jBond	8.2050	8.13	118.23354	118.47	0.00
17/11/2006	R157 jBond	8.0100	7.95	136.73813	137.17	0.00
17/11/2006	R186 jBond	7.6400	7.58	133.53227	134.25	0.00
17/11/2006	R194 jBond	8.7050	8.63	103.79302	103.86	0.00
17/11/2006	R201 jBond	8.0000	7.94	108.07083	108.44	0.00
17/11/2006	R203 jBond	7.8900	7.83	104.11745	104.54	0.00
17/11/2006	R204 jBond	7.8700	7.81	104.35745	104.80	0.00
17/11/2006	R207 jBond	7.8050	7.75	98.03464	98.49	0.00
20/11/2006	R153 jBond	8.2100	8.21	118.24237	118.23	0.00
20/11/2006	R157 jBond	8.0100	8.01	136.76780	136.74	0.00
20/11/2006	R186 jBond	7.6400	7.64	133.55962	133.53	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R194 jBond	8.7100	8.71	103.81150	103.79	0.00
20/11/2006	R201 jBond	8.0000	8.00	108.09399	108.07	0.00
20/11/2006	R203 jBond	7.8950	7.89	104.10318	104.12	0.00
20/11/2006	R204 jBond	7.8750	7.87	104.34069	104.36	0.00
20/11/2006	R207 jBond	7.8050	7.81	98.05504	98.03	0.00
21/11/2006	R153 jBond	8.1700	8.21	118.40820	118.24	0.00
21/11/2006	R157 jBond	7.9650	8.01	137.14017	136.77	0.00
21/11/2006	R186 jBond	7.5900	7.64	134.20874	133.56	0.00
21/11/2006	R194 jBond	8.6950	8.71	103.85380	103.81	0.00
21/11/2006	R201 jBond	7.9550	8.00	108.38894	108.09	0.00
21/11/2006	R203 jBond	7.8500	7.90	104.45478	104.10	0.00
21/11/2006	R204 jBond	7.8300	7.88	104.71236	104.34	0.00
21/11/2006	R207 jBond	7.7600	7.81	98.43096	98.06	0.00
22/11/2006	R153 jBond	8.1350	8.17	118.60884	118.41	0.00
22/11/2006	R157 jBond	7.9350	7.97	137.45791	137.14	0.00
22/11/2006	R186 jBond	7.5500	7.59	134.79127	134.21	0.00
22/11/2006	R194 jBond	8.6400	8.70	103.99214	103.85	0.00
22/11/2006	R201 jBond	7.9250	7.96	108.63981	108.39	0.00
22/11/2006	R203 jBond	7.8150	7.85	104.77845	104.45	0.00
22/11/2006	R204 jBond	7.7950	7.83	105.05125	104.71	0.00
22/11/2006	R207 jBond	7.7250	7.76	98.76972	98.43	0.00
23/11/2006	R153 jBond	8.1350	8.14	118.63496	118.61	0.00
23/11/2006	R157 jBond	7.9250	7.94	137.56388	137.46	0.00
23/11/2006	R186 jBond	7.5450	7.55	134.88134	134.79	0.00
23/11/2006	R194 jBond	8.6350	8.64	104.02235	103.99	0.00
23/11/2006	R201 jBond	7.9150	7.93	108.72348	108.64	0.00
23/11/2006	R203 jBond	7.8050	7.82	104.87421	104.78	0.00
23/11/2006	R204 jBond	7.7850	7.80	105.15136	105.05	0.00
23/11/2006	R206 jBond	7.9550	0.00	100.31737	0.00	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R207 jBond	7.7150	7.73	98.86958	98.77	0.00
24/11/2006	R153 jBond	8.1500	8.14	118.60885	118.63	0.00
24/11/2006	R157 jBond	7.9400	7.93	137.47885	137.56	0.00
24/11/2006	R186 jBond	7.5550	7.55	134.78316	134.88	0.00
24/11/2006	R194 jBond	8.6500	8.64	104.02896	104.02	0.00
24/11/2006	R201 jBond	7.9300	7.92	108.65569	108.72	0.00
24/11/2006	R203 jBond	7.8200	7.81	104.78609	104.87	0.00
24/11/2006	R204 jBond	7.8000	7.79	105.05612	105.15	0.00
24/11/2006	R206 jBond	7.9700	7.96	100.25946	100.32	0.00
24/11/2006	R207 jBond	7.7300	7.72	98.77069	98.87	0.00
27/11/2006	R153 jBond	8.1150	8.15	118.75691	118.61	0.00
27/11/2006	R157 jBond	7.9000	7.94	137.81413	137.48	0.00
27/11/2006	R186 jBond	7.5150	7.56	135.31345	134.78	0.00
27/11/2006	R194 jBond	8.6150	8.65	104.09447	104.03	0.00
27/11/2006	R201 jBond	7.8950	7.93	108.89085	108.66	0.00
27/11/2006	R203 jBond	7.7800	7.82	105.10275	104.79	0.00
27/11/2006	R204 jBond	7.7650	7.80	105.35176	105.06	0.00
27/11/2006	R206 jBond	7.9300	7.97	100.49203	100.26	0.00
27/11/2006	R207 jBond	7.6900	7.73	99.10940	98.77	0.00
28/11/2006	R153 jBond	8.1900	8.12	118.52222	118.76	0.00
28/11/2006	R157 jBond	7.9850	7.90	137.19529	137.81	0.00
28/11/2006	R186 jBond	7.5900	7.52	134.40010	135.31	0.00
28/11/2006	R194 jBond	8.7400	8.62	103.97212	104.09	0.00
28/11/2006	R201 jBond	7.9800	7.90	108.39994	108.89	0.00
28/11/2006	R203 jBond	7.8650	7.78	104.50062	105.10	0.00
28/11/2006	R204 jBond	7.8450	7.77	104.74967	105.35	0.00
28/11/2006	R206 jBond	8.0150	7.93	100.06511	100.49	0.00
28/11/2006	R207 jBond	7.7750	7.69	98.45500	99.11	0.00
29/11/2006	R153 jBond	8.1700	8.19	118.67041	118.52	0.00

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29/11/2006	R157 jBond	7.9600	7.99	137.47443	137.20	0.00
29/11/2006	R186 jBond	7.5700	7.59	134.73196	134.40	0.00
29/11/2006	R194 jBond	8.7400	8.74	104.04585	103.97	0.00
29/11/2006	R201 jBond	7.9600	7.98	108.59004	108.40	0.00
29/11/2006	R203 jBond	7.8450	7.87	104.71382	104.50	0.00
29/11/2006	R204 jBond	7.8250	7.85	104.97123	104.75	0.00
29/11/2006	R206 jBond	7.9900	8.02	100.26067	100.07	0.00
29/11/2006	R207 jBond	7.7500	7.78	98.71396	98.46	0.00
30/11/2006	R153 jBond	8.3050	8.17	118.23006	118.67	0.00
30/11/2006	R157 jBond	8.0250	7.96	137.01069	137.47	0.00
30/11/2006	R186 jBond	7.6300	7.57	134.01223	134.73	0.00
30/11/2006	R194 jBond	8.9000	8.74	103.88480	104.05	0.00
30/11/2006	R201 jBond	8.0250	7.96	108.22217	108.59	0.00
30/11/2006	R203 jBond	7.9100	7.85	104.26146	104.71	0.00
30/11/2006	R204 jBond	7.8900	7.83	104.48925	104.97	0.00
30/11/2006	R206 jBond	8.0550	7.99	99.94086	100.26	0.00
30/11/2006	R207 jBond	7.8150	7.75	98.22150	98.71	0.00