



j-Bonds Monthly Statistics Report

For November 2005

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R152 jBond	7.3000	7.31	104.00314	103.98	0.00
21/11/2005	R153 jBond	7.6700	7.71	123.96578	123.78	0.00
21/11/2005	R157 jBond	7.8850	7.94	140.43433	139.99	0.00
21/11/2005	R186 jBond	7.5450	7.59	135.40439	134.80	0.00
21/11/2005	R194 jBond	7.5350	7.57	107.37158	107.29	0.00
21/11/2005	R201 jBond	7.8600	7.91	109.41652	109.10	0.00
21/11/2005	R203 jBond	7.8650	7.92	104.50274	104.09	0.00
21/11/2005	R204 jBond	7.8400	7.89	104.69421	104.31	0.00
21/11/2005	R207 jBond	7.8100	7.85	97.84283	97.47	0.00
22/11/2005	R152 jBond	7.2920	7.30	104.02568	104.00	0.00
22/11/2005	R153 jBond	7.6450	7.67	124.10245	123.97	0.00
22/11/2005	R157 jBond	7.8650	7.89	140.63242	140.43	42,000,000.00
22/11/2005	R186 jBond	7.5050	7.55	135.94945	135.40	0.00
22/11/2005	R194 jBond	7.4950	7.54	107.47810	107.37	0.00
22/11/2005	R201 jBond	7.8400	7.86	109.57238	109.42	0.00
22/11/2005	R203 jBond	7.8450	7.87	104.68017	104.50	0.00
22/11/2005	R204 jBond	7.8150	7.84	104.92048	104.69	0.00
22/11/2005	R207 jBond	7.7810	7.81	98.10125	97.84	0.00
23/11/2005	R152 jBond	7.2810	7.29	104.08974	104.03	0.00
23/11/2005	R153 jBond	7.5150	7.65	124.75749	124.10	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R157 jBond	7.7350	7.87	141.82098	140.63	0.00
23/11/2005	R186 jBond	7.3600	7.51	137.93402	135.95	0.00
23/11/2005	R194 jBond	7.3700	7.50	107.80765	107.48	0.00
23/11/2005	R201 jBond	7.7150	7.84	110.47593	109.57	0.00
23/11/2005	R203 jBond	7.7150	7.85	105.76274	104.68	0.00
23/11/2005	R204 jBond	7.6850	7.82	106.05726	104.92	0.00
23/11/2005	R207 jBond	7.6490	7.78	99.25584	98.10	0.00
24/11/2005	R152 jBond	7.2310	7.28	104.12287	104.09	0.00
24/11/2005	R153 jBond	7.5400	7.52	124.67159	124.76	0.00
24/11/2005	R157 jBond	7.7650	7.74	141.59619	141.82	0.00
24/11/2005	R186 jBond	7.4150	7.36	137.23480	137.93	0.00
24/11/2005	R194 jBond	7.3750	7.37	107.81864	107.81	0.00
24/11/2005	R201 jBond	7.7450	7.72	110.29778	110.48	0.00
24/11/2005	R203 jBond	7.7450	7.72	105.54930	105.76	0.00
24/11/2005	R204 jBond	7.7150	7.69	105.83067	106.06	0.00
24/11/2005	R207 jBond	7.6810	7.65	99.00945	99.26	0.00