



j-Bonds High/Low Report

High/Low for 13/07/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 13/07/2007 | R153 jBond | 8.9650 | 8.9450 | (0.22) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R157 jBond | 8.3950 | 8.3800 | (0.18) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R186 jBond | 8.1400 | 8.1450 | 0.06 | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R196 jBond | 9.3150 | 9.2950 | (0.21) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R201 jBond | 8.4450 | 8.4350 | (0.12) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R203 jBond | 8.3250 | 8.3100 | (0.18) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R204 jBond | 8.3150 | 8.3000 | (0.18) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R206 jBond | 8.4450 | 8.4350 | (0.12) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R207 jBond | 8.2600 | 8.2500 | (0.12) | 0.00 | 0.00 | 0.00 |
| 13/07/2007 | R209 jBond | 7.8600 | 7.8900 | 0.38 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |