



j-Bonds High/Low Report

High/Low for 14/11/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 14/11/2007 | R153 jBond | 9.0600 | 9.0700 | 0.11 | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R157 jBond | 8.2200 | 8.2200 | 0.00 | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R186 jBond | 7.9700 | 7.9650 | (0.06) | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R196 jBond | 9.8050 | 9.8300 | 0.25 | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R201 jBond | 8.3150 | 8.3100 | (0.06) | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R203 jBond | 8.1400 | 8.1350 | (0.06) | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R204 jBond | 8.1300 | 8.1300 | 0.00 | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R206 jBond | 8.3500 | 8.3450 | (0.06) | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R207 jBond | 8.1150 | 8.1050 | (0.12) | 0.00 | 0.00 | 0.00 |
| 14/11/2007 | R209 jBond | 7.6550 | 7.6500 | (0.07) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |