

j-Bonds High/Low Report

High/Low for 29/05/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 29/05/2007 | R153 jBond | 8.1700 | 8.1700 | 0.00 | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R157 jBond | 7.7800 | 7.7700 | (0.13) | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R186 jBond | 7.4900 | 7.4900 | 0.00 | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R196 jBond | 8.5500 | 8.5500 | 0.00 | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R201 jBond | 7.8300 | 7.8250 | (0.06) | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R203 jBond | 7.7250 | 7.7150 | (0.13) | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R204 jBond | 7.7150 | 7.7000 | (0.19) | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R206 jBond | 7.8300 | 7.8250 | (0.06) | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R207 jBond | 7.6450 | 7.6400 | (0.07) | 0.00 | 0.00 | 0.00 |
| 29/05/2007 | R209 jBond | 7.1900 | 7.2000 | 0.14 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |