



j-Bonds High/Low Report

High/Low for 22/03/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 22/03/2007 | R153 jBond | 7.9600 | 7.9700 | 0.13 | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R157 jBond | 7.6300 | 7.6200 | (0.13) | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R186 jBond | 7.3650 | 7.3600 | (0.07) | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R196 jBond | 8.3800 | 8.3950 | 0.18 | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R201 jBond | 7.6750 | 7.6700 | (0.07) | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R203 jBond | 7.5600 | 7.5500 | (0.13) | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R204 jBond | 7.5500 | 7.5400 | (0.13) | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R206 jBond | 7.6700 | 7.6650 | (0.07) | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R207 jBond | 7.4750 | 7.4800 | 0.07 | 0.00 | 0.00 | 0.00 |
| 22/03/2007 | R209 jBond | 7.0800 | 7.0800 | 0.00 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |