



j-Bonds High/Low Report

High/Low for 25/06/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 25/06/2007 | R153 jBond | 8.9550 | 8.9600 | 0.06 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R157 jBond | 8.3000 | 8.3100 | 0.12 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R186 jBond | 8.0000 | 8.0100 | 0.13 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R196 jBond | 9.3150 | 9.3200 | 0.05 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R201 jBond | 8.3650 | 8.3750 | 0.12 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R203 jBond | 8.2000 | 8.2100 | 0.12 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R204 jBond | 8.1700 | 8.1950 | 0.31 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R206 jBond | 8.3650 | 8.3750 | 0.12 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R207 jBond | 8.1450 | 8.1550 | 0.12 | 0.00 | 0.00 | 0.00 |
| 25/06/2007 | R209 jBond | 7.6900 | 7.7000 | 0.13 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |