

## j-Bonds High/Low Report

High/Low for 27/07/2007

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 27/07/2007          | R153 jBond       | 9.1500                 | 9.2200                | 0.77              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R157 jBond       | 8.5100                 | 8.5650                | 0.65              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R186 jBond       | 8.2650                 | 8.2900                | 0.30              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R196 jBond       | 9.4550                 | 9.5150                | 0.63              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R201 jBond       | 8.5550                 | 8.6150                | 0.70              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R203 jBond       | 8.4400                 | 8.4900                | 0.59              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R204 jBond       | 8.4300                 | 8.4800                | 0.59              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R206 jBond       | 8.5550                 | 8.6150                | 0.70              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R207 jBond       | 8.3750                 | 8.4300                | 0.66              | 0.00           | 0.00          | 0.00          |
| 27/07/2007          | R209 jBond       | 7.9750                 | 7.9950                | 0.25              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |