



j-Bonds High/Low Report

High/Low for 22/08/2007

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 22/08/2007 | R153 jBond | 9.2500 | 9.2200 | (0.32) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R157 jBond | 8.4850 | 8.4700 | (0.18) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R186 jBond | 8.1150 | 8.1100 | (0.06) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R196 jBond | 9.5050 | 9.4800 | (0.26) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R201 jBond | 8.5100 | 8.5000 | (0.12) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R203 jBond | 8.3300 | 8.3250 | (0.06) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R204 jBond | 8.2950 | 8.2950 | 0.00 | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R206 jBond | 8.5100 | 8.5000 | (0.12) | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R207 jBond | 8.2200 | 8.2300 | 0.12 | 0.00 | 0.00 | 0.00 |
| 22/08/2007 | R209 jBond | 7.7200 | 7.7200 | 0.00 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |