



j-Bonds High/Low Report

High/Low for 29/05/2009

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 29/05/2009 | CGR4 jBond | 14.2420 | 14.1830 | (0.41) | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R153 jBond | 6.7650 | 6.7750 | 0.15 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R157 jBond | 8.2500 | 8.2500 | 0.00 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R186 jBond | 8.8150 | 8.8050 | (0.11) | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R201 jBond | 8.3700 | 8.3700 | 0.00 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R203 jBond | 8.7650 | 8.7800 | 0.17 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R204 jBond | 8.7600 | 8.7800 | 0.23 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R206 jBond | 8.3700 | 8.3700 | 0.00 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R207 jBond | 8.9200 | 8.9400 | 0.22 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R208 jBond | 9.0360 | 9.0840 | 0.53 | 0.00 | 0.00 | 0.00 |
| 29/05/2009 | R209 jBond | 8.4100 | 8.3950 | (0.18) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |