



j-Bonds High/Low Report

High/Low for 14/11/2008

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 14/11/2008 | CGR2 jBond | 19.3250 | 19.3250 | 0.00 | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R153 jBond | 9.3050 | 9.2150 | (0.97) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R157 jBond | 8.9100 | 8.8000 | (1.23) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R186 jBond | 8.6400 | 8.5250 | (1.33) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R196 jBond | 12.3550 | 12.3530 | (0.02) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R201 jBond | 9.0450 | 8.9300 | (1.27) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R203 jBond | 8.9200 | 8.8100 | (1.23) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R204 jBond | 8.9200 | 8.8100 | (1.23) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R206 jBond | 9.0600 | 8.9400 | (1.32) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R207 jBond | 8.8900 | 8.7800 | (1.24) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R208 jBond | 8.8500 | 8.7390 | (1.25) | 0.00 | 0.00 | 0.00 |
| 14/11/2008 | R209 jBond | 8.2450 | 8.1300 | (1.39) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |