



# j-Bonds High/Low Report

High/Low for 21/11/2008

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 21/11/2008          | CGR2 jBond       | 19.2750                | 19.2250               | (0.26)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R153 jBond       | 8.7400                 | 8.4200                | (3.66)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R157 jBond       | 8.4500                 | 8.2500                | (2.37)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R186 jBond       | 8.2450                 | 8.1200                | (1.52)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R196 jBond       | 12.3000                | 12.2380               | (0.50)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R201 jBond       | 8.5600                 | 8.3500                | (2.45)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R203 jBond       | 8.4700                 | 8.2900                | (2.13)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R204 jBond       | 8.4700                 | 8.2900                | (2.13)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R206 jBond       | 8.5800                 | 8.3550                | (2.62)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R207 jBond       | 8.4350                 | 8.2550                | (2.13)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R208 jBond       | 8.4000                 | 8.2290                | (2.04)            | 0.00           | 0.00          | 0.00          |
| 21/11/2008          | R209 jBond       | 7.8500                 | 7.7400                | (1.40)            | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |