



j-Bonds High/Low Report

High/Low for 20/03/2008

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 20/03/2008 | R153 jBond | 9.5800 | 9.6500 | 0.73 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R157 jBond | 9.1600 | 9.2000 | 0.44 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R186 jBond | 9.0450 | 9.0700 | 0.28 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R196 jBond | 10.8480 | 10.9300 | 0.76 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R201 jBond | 9.2000 | 9.2400 | 0.43 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R203 jBond | 9.1600 | 9.1900 | 0.33 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R204 jBond | 9.1500 | 9.1800 | 0.33 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R206 jBond | 9.2200 | 9.2600 | 0.43 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R207 jBond | 9.1450 | 9.1700 | 0.27 | 0.00 | 0.00 | 0.00 |
| 20/03/2008 | R209 jBond | 8.8750 | 8.8900 | 0.17 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |