



# j-Bonds High/Low Report

High/Low for 27/11/2008

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 27/11/2008          | CGR2 jBond       | 19.0750                | 19.0710               | (0.02)            | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R153 jBond       | 8.2150                 | 8.2200                | 0.06              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R157 jBond       | 8.1650                 | 8.2100                | 0.55              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R186 jBond       | 8.1050                 | 8.1700                | 0.80              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R196 jBond       | 12.0810                | 12.0760               | (0.04)            | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R201 jBond       | 8.2150                 | 8.2600                | 0.55              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R203 jBond       | 8.2150                 | 8.2650                | 0.61              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R204 jBond       | 8.2150                 | 8.2600                | 0.55              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R206 jBond       | 8.2150                 | 8.2600                | 0.55              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R207 jBond       | 8.1900                 | 8.2500                | 0.73              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R208 jBond       | 8.1760                 | 8.2490                | 0.89              | 0.00           | 0.00          | 0.00          |
| 27/11/2008          | R209 jBond       | 7.7350                 | 7.8100                | 0.97              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |