



j-Bonds High/Low Report

High/Low for 30/12/2008

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 30/12/2008 | CGR2 jBond | 18.4250 | 18.4250 | 0.00 | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R153 jBond | 7.3750 | 7.2950 | (1.08) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R157 jBond | 7.2800 | 7.2000 | (1.10) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R186 jBond | 7.2150 | 7.1500 | (0.90) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R196 jBond | 11.4460 | 11.4430 | (0.03) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R201 jBond | 7.3250 | 7.2450 | (1.09) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R203 jBond | 7.3650 | 7.3000 | (0.88) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R204 jBond | 7.3650 | 7.3000 | (0.88) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R206 jBond | 7.3500 | 7.2700 | (1.09) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R207 jBond | 7.3850 | 7.3400 | (0.61) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R208 jBond | 7.3960 | 7.3640 | (0.43) | 0.00 | 0.00 | 0.00 |
| 30/12/2008 | R209 jBond | 6.8300 | 6.7600 | (1.02) | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |