



j-Bonds High/Low Report

High/Low for 31/03/2009

| Deal Date | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 31/03/2009 | CGR3 jBond | 15.8040 | 15.8040 | 0.00 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R153 jBond | 6.8800 | 6.8900 | 0.15 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R157 jBond | 8.1500 | 8.1700 | 0.25 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R186 jBond | 8.6450 | 8.6700 | 0.29 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R201 jBond | 8.1800 | 8.2150 | 0.43 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R203 jBond | 8.5550 | 8.5400 | (0.18) | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R204 jBond | 8.5900 | 8.5900 | 0.00 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R206 jBond | 8.1350 | 8.1700 | 0.43 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R207 jBond | 8.6450 | 8.6700 | 0.29 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R208 jBond | 8.7030 | 8.7410 | 0.44 | 0.00 | 0.00 | 0.00 |
| 31/03/2009 | R209 jBond | 8.4050 | 8.4300 | 0.30 | 0.00 | 0.00 | 0.00 |
| Grand Total: | | | | | | | 0.00 |