

j-Bonds High/Low Report

High/Low for 23/01/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/01/2008	R153 jBond	9.4300	9.3600	(0.74)	0.00	0.00	0.00
23/01/2008	R157 jBond	8.5350	8.5050	(0.35)	0.00	0.00	0.00
23/01/2008	R186 jBond	8.1600	8.1800	0.25	0.00	0.00	0.00
23/01/2008	R196 jBond	10.2700	10.2200	(0.49)	0.00	0.00	0.00
23/01/2008	R201 jBond	8.5600	8.5350	(0.29)	0.00	0.00	0.00
23/01/2008	R203 jBond	8.3800	8.3600	(0.24)	0.00	0.00	0.00
23/01/2008	R204 jBond	8.3650	8.3450	(0.24)	0.00	0.00	0.00
23/01/2008	R206 jBond	8.6300	8.5950	(0.41)	0.00	0.00	0.00
23/01/2008	R207 jBond	8.3550	8.3300	(0.30)	0.00	0.00	0.00
23/01/2008	R209 jBond	7.8800	7.9500	0.89	0.00	0.00	0.00
Grand Total:							0.00