

j-Bonds High/Low Report

High/Low for 21/02/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/02/2008	R153 jBond	9.3750	9.3100	(0.69)	0.00	0.00	0.00
21/02/2008	R157 jBond	8.8300	8.7700	(0.68)	0.00	0.00	0.00
21/02/2008	R186 jBond	8.6200	8.6150	(0.06)	0.00	0.00	0.00
21/02/2008	R196 jBond	10.4900	10.4790	(0.10)	0.00	0.00	0.00
21/02/2008	R201 jBond	8.8500	8.7900	(0.68)	0.00	0.00	0.00
21/02/2008	R203 jBond	8.7850	8.7400	(0.51)	0.00	0.00	0.00
21/02/2008	R204 jBond	8.7750	8.7400	(0.40)	0.00	0.00	0.00
21/02/2008	R206 jBond	8.9000	8.8400	(0.67)	0.00	0.00	0.00
21/02/2008	R207 jBond	8.7700	8.7350	(0.40)	0.00	0.00	0.00
21/02/2008	R209 jBond	8.4200	8.4500	0.36	0.00	0.00	0.00
Grand Total:							0.00