

j-Bonds High/Low Report

High/Low for 22/02/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/02/2008	R153 jBond	9.3100	9.3150	0.05	0.00	0.00	0.00
22/02/2008	R157 jBond	8.7700	8.7550	(0.17)	0.00	0.00	0.00
22/02/2008	R186 jBond	8.6150	8.5850	(0.35)	0.00	0.00	0.00
22/02/2008	R196 jBond	10.4790	10.4800	0.01	0.00	0.00	0.00
22/02/2008	R201 jBond	8.7900	8.7800	(0.11)	0.00	0.00	0.00
22/02/2008	R203 jBond	8.7400	8.7250	(0.17)	0.00	0.00	0.00
22/02/2008	R204 jBond	8.7400	8.7250	(0.17)	0.00	0.00	0.00
22/02/2008	R206 jBond	8.8400	8.8300	(0.11)	0.00	0.00	0.00
22/02/2008	R207 jBond	8.7350	8.7150	(0.23)	0.00	0.00	0.00
22/02/2008	R209 jBond	8.4500	8.4100	(0.47)	0.00	0.00	0.00
Grand Total:							0.00