

j-Bonds High/Low Report

High/Low for 24/01/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/01/2008	R153 jBond	9.3600	9.2150	(1.55)	0.00	0.00	0.00
24/01/2008	R157 jBond	8.5050	8.3850	(1.41)	0.00	0.00	0.00
24/01/2008	R186 jBond	8.1800	8.0700	(1.34)	0.00	0.00	0.00
24/01/2008	R196 jBond	10.2200	10.0850	(1.32)	0.00	0.00	0.00
24/01/2008	R201 jBond	8.5350	8.4100	(1.46)	0.00	0.00	0.00
24/01/2008	R203 jBond	8.3600	8.2450	(1.38)	0.00	0.00	0.00
24/01/2008	R204 jBond	8.3450	8.2300	(1.38)	0.00	0.00	0.00
24/01/2008	R206 jBond	8.5950	8.4700	(1.45)	0.00	0.00	0.00
24/01/2008	R207 jBond	8.3300	8.2100	(1.44)	0.00	0.00	0.00
24/01/2008	R209 jBond	7.9500	7.8450	(1.32)	0.00	0.00	0.00
Grand Total:							0.00