

j-Bonds High/Low Report

High/Low for 27/02/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/02/2008	R153 jBond	9.3650	9.4200	0.59	0.00	0.00	0.00
27/02/2008	R157 jBond	8.8100	8.8650	0.62	0.00	0.00	0.00
27/02/2008	R186 jBond	8.6350	8.6850	0.58	0.00	0.00	0.00
27/02/2008	R196 jBond	10.5060	10.5270	0.20	0.00	0.00	0.00
27/02/2008	R201 jBond	8.8350	8.8850	0.57	0.00	0.00	0.00
27/02/2008	R203 jBond	8.7750	8.8250	0.57	0.00	0.00	0.00
27/02/2008	R204 jBond	8.7750	8.8250	0.57	0.00	0.00	0.00
27/02/2008	R206 jBond	8.8850	8.9400	0.62	0.00	0.00	0.00
27/02/2008	R207 jBond	8.7650	8.8100	0.51	0.00	0.00	0.00
27/02/2008	R209 jBond	8.4550	8.5000	0.53	0.00	0.00	0.00
Grand Total:							0.00