



j-Bonds High/Low Report

High/Low for 27/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/12/2007	R153 jBond	9.5100	9.4700	(0.42)	0.00	0.00	0.00
27/12/2007	R157 jBond	8.6400	8.6000	(0.46)	0.00	0.00	0.00
27/12/2007	R186 jBond	8.2500	8.2100	(0.48)	0.00	0.00	0.00
27/12/2007	R196 jBond	10.3650	10.3250	(0.39)	0.00	0.00	0.00
27/12/2007	R201 jBond	8.6900	8.6500	(0.46)	0.00	0.00	0.00
27/12/2007	R203 jBond	8.4950	8.4550	(0.47)	0.00	0.00	0.00
27/12/2007	R204 jBond	8.4800	8.4400	(0.47)	0.00	0.00	0.00
27/12/2007	R206 jBond	8.8000	8.7600	(0.45)	0.00	0.00	0.00
27/12/2007	R207 jBond	8.4500	8.4100	(0.47)	0.00	0.00	0.00
27/12/2007	R209 jBond	7.9400	7.9000	(0.50)	0.00	0.00	0.00
Grand Total:							0.00