



j-Bonds High/Low Report

High/Low for 28/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/12/2007	R153 jBond	9.4700	9.4500	(0.21)	0.00	0.00	0.00
28/12/2007	R157 jBond	8.6000	8.5800	(0.23)	0.00	0.00	0.00
28/12/2007	R186 jBond	8.2100	8.1900	(0.24)	0.00	0.00	0.00
28/12/2007	R196 jBond	10.3250	10.3000	(0.24)	0.00	0.00	0.00
28/12/2007	R201 jBond	8.6500	8.6300	(0.23)	0.00	0.00	0.00
28/12/2007	R203 jBond	8.4550	8.4350	(0.24)	0.00	0.00	0.00
28/12/2007	R204 jBond	8.4400	8.4200	(0.24)	0.00	0.00	0.00
28/12/2007	R206 jBond	8.7600	8.7400	(0.23)	0.00	0.00	0.00
28/12/2007	R207 jBond	8.4100	8.3900	(0.24)	0.00	0.00	0.00
28/12/2007	R209 jBond	7.9000	7.8800	(0.25)	0.00	0.00	0.00
Grand Total:							0.00