



j-Bonds High/Low Report

High/Low for 31/12/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/12/2007	R153 jBond	9.4500	9.4500	0.00	0.00	0.00	0.00
31/12/2007	R157 jBond	8.5800	8.5800	0.00	0.00	0.00	0.00
31/12/2007	R186 jBond	8.1900	8.1900	0.00	0.00	0.00	0.00
31/12/2007	R196 jBond	10.3000	10.3000	0.00	0.00	0.00	0.00
31/12/2007	R201 jBond	8.6300	8.6300	0.00	0.00	0.00	0.00
31/12/2007	R203 jBond	8.4350	8.4350	0.00	0.00	0.00	0.00
31/12/2007	R204 jBond	8.4200	8.4200	0.00	0.00	0.00	0.00
31/12/2007	R206 jBond	8.7400	8.7400	0.00	0.00	0.00	0.00
31/12/2007	R207 jBond	8.3900	8.3900	0.00	0.00	0.00	0.00
31/12/2007	R209 jBond	7.8800	7.9730	1.18	0.00	0.00	0.00
Grand Total:							0.00