



j-Bonds High/Low Report

High/Low for 31/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/10/2007	R153 jBond	8.8100	8.7700	(0.45)	0.00	0.00	0.00
31/10/2007	R157 jBond	8.1200	8.0450	(0.92)	0.00	0.00	0.00
31/10/2007	R186 jBond	7.9000	7.8050	(1.20)	0.00	0.00	0.00
31/10/2007	R196 jBond	9.6100	9.5700	(0.42)	0.00	0.00	0.00
31/10/2007	R201 jBond	8.2000	8.1250	(0.91)	0.00	0.00	0.00
31/10/2007	R203 jBond	8.0500	7.9750	(0.93)	0.00	0.00	0.00
31/10/2007	R204 jBond	8.0400	7.9700	(0.87)	0.00	0.00	0.00
31/10/2007	R206 jBond	8.2000	8.1250	(0.91)	0.00	0.00	0.00
31/10/2007	R207 jBond	8.0100	7.9400	(0.87)	0.00	0.00	0.00
31/10/2007	R209 jBond	7.6150	7.5150	(1.31)	0.00	0.00	0.00
Grand Total:							0.00