



j-Bonds High/Low Report

High/Low for 24/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/10/2007	R153 jBond	8.9200	8.9850	0.73	0.00	0.00	0.00
24/10/2007	R157 jBond	8.3050	8.3400	0.42	0.00	0.00	0.00
24/10/2007	R186 jBond	8.1000	8.1150	0.19	0.00	0.00	0.00
24/10/2007	R196 jBond	9.6450	9.6800	0.36	0.00	0.00	0.00
24/10/2007	R201 jBond	8.3650	8.4100	0.54	0.00	0.00	0.00
24/10/2007	R203 jBond	8.2400	8.2750	0.42	0.00	0.00	0.00
24/10/2007	R204 jBond	8.2250	8.2650	0.49	0.00	0.00	0.00
24/10/2007	R206 jBond	8.3650	8.4100	0.54	0.00	0.00	0.00
24/10/2007	R207 jBond	8.2000	8.2350	0.43	0.00	0.00	0.00
24/10/2007	R209 jBond	7.8050	7.8300	0.32	0.00	0.00	0.00
Grand Total:							0.00