



j-Bonds High/Low Report

High/Low for 27/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/09/2007	R153 jBond	9.1350	8.9700	(1.81)	0.00	0.00	0.00
27/09/2007	R157 jBond	8.4150	8.2700	(1.72)	0.00	0.00	0.00
27/09/2007	R186 jBond	8.1100	7.9800	(1.60)	0.00	0.00	0.00
27/09/2007	R196 jBond	9.4000	9.2850	(1.22)	0.00	0.00	0.00
27/09/2007	R201 jBond	8.4600	8.3100	(1.77)	0.00	0.00	0.00
27/09/2007	R203 jBond	8.3350	8.1850	(1.80)	0.00	0.00	0.00
27/09/2007	R204 jBond	8.3100	8.1650	(1.74)	0.00	0.00	0.00
27/09/2007	R206 jBond	8.4600	8.3100	(1.77)	0.00	0.00	0.00
27/09/2007	R207 jBond	8.2450	8.1000	(1.76)	0.00	0.00	0.00
27/09/2007	R209 jBond	7.7450	7.6150	(1.68)	0.00	0.00	0.00
Grand Total:							0.00