



j-Bonds High/Low Report

High/Low for 26/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/09/2007	R153 jBond	9.1650	9.1350	(0.33)	0.00	0.00	0.00
26/09/2007	R157 jBond	8.4400	8.4150	(0.30)	0.00	0.00	0.00
26/09/2007	R186 jBond	8.1350	8.1100	(0.31)	0.00	0.00	0.00
26/09/2007	R196 jBond	9.4350	9.4000	(0.37)	0.00	0.00	0.00
26/09/2007	R201 jBond	8.4800	8.4600	(0.24)	0.00	0.00	0.00
26/09/2007	R203 jBond	8.3600	8.3350	(0.30)	0.00	0.00	0.00
26/09/2007	R204 jBond	8.3350	8.3100	(0.30)	0.00	0.00	0.00
26/09/2007	R206 jBond	8.4800	8.4600	(0.24)	0.00	0.00	0.00
26/09/2007	R207 jBond	8.2700	8.2450	(0.30)	0.00	0.00	0.00
26/09/2007	R209 jBond	7.7700	7.7450	(0.32)	0.00	0.00	0.00
Grand Total:							0.00