



j-Bonds High/Low Report

High/Low for 19/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/10/2007	R153 jBond	8.9200	8.9100	(0.11)	0.00	0.00	0.00
19/10/2007	R157 jBond	8.2800	8.2700	(0.12)	0.00	0.00	0.00
19/10/2007	R186 jBond	8.0600	8.0500	(0.12)	0.00	0.00	0.00
19/10/2007	R196 jBond	9.5500	9.5400	(0.10)	0.00	0.00	0.00
19/10/2007	R201 jBond	8.3250	8.3200	(0.06)	0.00	0.00	0.00
19/10/2007	R203 jBond	8.2050	8.2000	(0.06)	0.00	0.00	0.00
19/10/2007	R204 jBond	8.1900	8.1850	(0.06)	0.00	0.00	0.00
19/10/2007	R206 jBond	8.3300	8.3200	(0.12)	0.00	0.00	0.00
19/10/2007	R207 jBond	8.1450	8.1450	0.00	0.00	0.00	0.00
19/10/2007	R209 jBond	7.7550	7.7550	0.00	0.00	0.00	0.00
Grand Total:							0.00