



j-Bonds High/Low Report

High/Low for 19/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/09/2007	R153 jBond	9.2300	9.1050	(1.35)	0.00	0.00	0.00
19/09/2007	R157 jBond	8.5500	8.4450	(1.23)	0.00	0.00	0.00
19/09/2007	R186 jBond	8.2250	8.1400	(1.03)	0.00	0.00	0.00
19/09/2007	R196 jBond	9.4600	9.3400	(1.27)	0.00	0.00	0.00
19/09/2007	R201 jBond	8.5900	8.4850	(1.22)	0.00	0.00	0.00
19/09/2007	R203 jBond	8.4550	8.3600	(1.12)	0.00	0.00	0.00
19/09/2007	R204 jBond	8.4200	8.3300	(1.07)	0.00	0.00	0.00
19/09/2007	R206 jBond	8.5850	8.4800	(1.22)	0.00	0.00	0.00
19/09/2007	R207 jBond	8.3500	8.2600	(1.08)	0.00	0.00	0.00
19/09/2007	R209 jBond	7.8450	7.7700	(0.96)	0.00	0.00	0.00
Grand Total:							0.00