



j-Bonds High/Low Report

High/Low for 15/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/10/2007	R153 jBond	8.8900	8.8100	(0.90)	0.00	0.00	0.00
15/10/2007	R157 jBond	8.1500	8.0800	(0.86)	0.00	0.00	0.00
15/10/2007	R186 jBond	7.8900	7.8350	(0.70)	0.00	0.00	0.00
15/10/2007	R196 jBond	9.4450	9.4000	(0.48)	0.00	0.00	0.00
15/10/2007	R201 jBond	8.2000	8.1300	(0.85)	0.00	0.00	0.00
15/10/2007	R203 jBond	8.0750	8.0100	(0.80)	0.00	0.00	0.00
15/10/2007	R204 jBond	8.0500	7.9850	(0.81)	0.00	0.00	0.00
15/10/2007	R206 jBond	8.2000	8.1350	(0.79)	0.00	0.00	0.00
15/10/2007	R207 jBond	8.0100	7.9400	(0.87)	0.00	0.00	0.00
15/10/2007	R209 jBond	7.5500	7.5300	(0.26)	0.00	0.00	0.00
Grand Total:							0.00