



j-Bonds High/Low Report

High/Low for 17/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/09/2007	R153 jBond	9.2400	9.2250	(0.16)	0.00	0.00	0.00
17/09/2007	R157 jBond	8.5700	8.5550	(0.18)	0.00	0.00	0.00
17/09/2007	R186 jBond	8.2300	8.2200	(0.12)	0.00	0.00	0.00
17/09/2007	R196 jBond	9.4700	9.4550	(0.16)	0.00	0.00	0.00
17/09/2007	R201 jBond	8.6100	8.5950	(0.17)	0.00	0.00	0.00
17/09/2007	R203 jBond	8.4750	8.4600	(0.18)	0.00	0.00	0.00
17/09/2007	R204 jBond	8.4450	8.4300	(0.18)	0.00	0.00	0.00
17/09/2007	R206 jBond	8.6050	8.5900	(0.17)	0.00	0.00	0.00
17/09/2007	R207 jBond	8.3700	8.3550	(0.18)	0.00	0.00	0.00
17/09/2007	R209 jBond	7.8450	7.8350	(0.13)	0.00	0.00	0.00
Grand Total:							0.00