



j-Bonds High/Low Report

High/Low for 21/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/09/2007	R153 jBond	9.1400	9.1450	0.05	0.00	0.00	0.00
21/09/2007	R157 jBond	8.4500	8.4300	(0.24)	0.00	0.00	0.00
21/09/2007	R186 jBond	8.1450	8.1250	(0.25)	0.00	0.00	0.00
21/09/2007	R196 jBond	9.4000	9.4150	0.16	0.00	0.00	0.00
21/09/2007	R201 jBond	8.4900	8.4650	(0.29)	0.00	0.00	0.00
21/09/2007	R203 jBond	8.3650	8.3500	(0.18)	0.00	0.00	0.00
21/09/2007	R204 jBond	8.3400	8.3250	(0.18)	0.00	0.00	0.00
21/09/2007	R206 jBond	8.4900	8.4650	(0.29)	0.00	0.00	0.00
21/09/2007	R207 jBond	8.2800	8.2600	(0.24)	0.00	0.00	0.00
21/09/2007	R209 jBond	7.7800	7.7650	(0.19)	0.00	0.00	0.00
Grand Total:							0.00