



j-Bonds High/Low Report

High/Low for 17/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/10/2007	R153 jBond	8.8600	8.8400	(0.23)	0.00	0.00	0.00
17/10/2007	R157 jBond	8.1500	8.1600	0.12	0.00	0.00	0.00
17/10/2007	R186 jBond	7.9200	7.9300	0.13	0.00	0.00	0.00
17/10/2007	R196 jBond	9.4550	9.4300	(0.26)	0.00	0.00	0.00
17/10/2007	R201 jBond	8.2000	8.2050	0.06	0.00	0.00	0.00
17/10/2007	R203 jBond	8.0800	8.0900	0.12	0.00	0.00	0.00
17/10/2007	R204 jBond	8.0600	8.0700	0.12	0.00	0.00	0.00
17/10/2007	R206 jBond	8.2050	8.2100	0.06	0.00	0.00	0.00
17/10/2007	R207 jBond	8.0150	8.0250	0.12	0.00	0.00	0.00
17/10/2007	R209 jBond	7.6100	7.6250	0.20	0.00	0.00	0.00
Grand Total:							0.00