



j-Bonds High/Low Report

High/Low for 14/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/09/2007	R153 jBond	9.2900	9.2400	(0.54)	0.00	0.00	0.00
14/09/2007	R157 jBond	8.6250	8.5700	(0.64)	0.00	0.00	0.00
14/09/2007	R186 jBond	8.2900	8.2300	(0.72)	0.00	0.00	0.00
14/09/2007	R196 jBond	9.5200	9.4700	(0.53)	0.00	0.00	0.00
14/09/2007	R201 jBond	8.6600	8.6100	(0.58)	0.00	0.00	0.00
14/09/2007	R203 jBond	8.5350	8.4750	(0.70)	0.00	0.00	0.00
14/09/2007	R204 jBond	8.5000	8.4450	(0.65)	0.00	0.00	0.00
14/09/2007	R206 jBond	8.6600	8.6050	(0.64)	0.00	0.00	0.00
14/09/2007	R207 jBond	8.4250	8.3700	(0.65)	0.00	0.00	0.00
14/09/2007	R209 jBond	7.9050	7.8450	(0.76)	0.00	0.00	0.00
Grand Total:							0.00