



# j-Bonds High/Low Report

High/Low for 18/09/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
18/09/2007	R153 jBond	9.2250	9.2300	0.05	0.00	0.00	0.00
18/09/2007	R157 jBond	8.5550	8.5500	(0.06)	0.00	0.00	0.00
18/09/2007	R186 jBond	8.2200	8.2250	0.06	0.00	0.00	0.00
18/09/2007	R196 jBond	9.4550	9.4600	0.05	0.00	0.00	0.00
18/09/2007	R201 jBond	8.5950	8.5900	(0.06)	0.00	0.00	0.00
18/09/2007	R203 jBond	8.4600	8.4550	(0.06)	0.00	0.00	0.00
18/09/2007	R204 jBond	8.4300	8.4200	(0.12)	0.00	0.00	0.00
18/09/2007	R206 jBond	8.5900	8.5850	(0.06)	0.00	0.00	0.00
18/09/2007	R207 jBond	8.3550	8.3500	(0.06)	0.00	0.00	0.00
18/09/2007	R209 jBond	7.8350	7.8450	0.13	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>