



## j-Bonds High/Low Report

High/Low for 16/10/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/10/2007	R153 jBond	8.8100	8.8600	0.57	0.00	0.00	0.00
16/10/2007	R157 jBond	8.0800	8.1500	0.87	0.00	0.00	0.00
16/10/2007	R186 jBond	7.8350	7.9200	1.08	0.00	0.00	0.00
16/10/2007	R196 jBond	9.4000	9.4550	0.59	0.00	0.00	0.00
16/10/2007	R201 jBond	8.1300	8.2000	0.86	0.00	0.00	0.00
16/10/2007	R203 jBond	8.0100	8.0800	0.87	0.00	0.00	0.00
16/10/2007	R204 jBond	7.9850	8.0600	0.94	0.00	0.00	0.00
16/10/2007	R206 jBond	8.1350	8.2050	0.86	0.00	0.00	0.00
16/10/2007	R207 jBond	7.9400	8.0150	0.94	0.00	0.00	0.00
16/10/2007	R209 jBond	7.5300	7.6100	1.06	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>