



# j-Bonds High/Low Report

High/Low for 15/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/08/2007	R153 jBond	9.2800	9.2700	(0.11)	0.00	0.00	0.00
15/08/2007	R157 jBond	8.5250	8.5000	(0.29)	0.00	0.00	0.00
15/08/2007	R186 jBond	8.1800	8.1550	(0.31)	0.00	0.00	0.00
15/08/2007	R196 jBond	9.5350	9.5300	(0.05)	0.00	0.00	0.00
15/08/2007	R201 jBond	8.5500	8.5300	(0.23)	0.00	0.00	0.00
15/08/2007	R203 jBond	8.4150	8.3900	(0.30)	0.00	0.00	0.00
15/08/2007	R204 jBond	8.4050	8.3800	(0.30)	0.00	0.00	0.00
15/08/2007	R206 jBond	8.5500	8.5300	(0.23)	0.00	0.00	0.00
15/08/2007	R207 jBond	8.3350	8.3000	(0.42)	0.00	0.00	0.00
15/08/2007	R209 jBond	7.7850	7.7800	(0.06)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>