



# j-Bonds High/Low Report

High/Low for 21/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/08/2007	R153 jBond	9.2150	9.2500	0.38	0.00	0.00	0.00
21/08/2007	R157 jBond	8.4500	8.4850	0.41	0.00	0.00	0.00
21/08/2007	R186 jBond	8.0550	8.1150	0.74	0.00	0.00	0.00
21/08/2007	R196 jBond	9.4700	9.5050	0.37	0.00	0.00	0.00
21/08/2007	R201 jBond	8.4750	8.5100	0.41	0.00	0.00	0.00
21/08/2007	R203 jBond	8.3050	8.3300	0.30	0.00	0.00	0.00
21/08/2007	R204 jBond	8.2900	8.2950	0.06	0.00	0.00	0.00
21/08/2007	R206 jBond	8.4750	8.5100	0.41	0.00	0.00	0.00
21/08/2007	R207 jBond	8.2300	8.2200	(0.12)	0.00	0.00	0.00
21/08/2007	R209 jBond	7.6500	7.7200	0.92	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>