



# j-Bonds High/Low Report

High/Low for 23/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/08/2007	R153 jBond	9.2200	9.1800	(0.43)	0.00	0.00	0.00
23/08/2007	R157 jBond	8.4700	8.4500	(0.24)	0.00	0.00	0.00
23/08/2007	R186 jBond	8.1100	8.1150	0.06	0.00	0.00	0.00
23/08/2007	R196 jBond	9.4800	9.4400	(0.42)	0.00	0.00	0.00
23/08/2007	R201 jBond	8.5000	8.4800	(0.24)	0.00	0.00	0.00
23/08/2007	R203 jBond	8.3250	8.3050	(0.24)	0.00	0.00	0.00
23/08/2007	R204 jBond	8.2950	8.2750	(0.24)	0.00	0.00	0.00
23/08/2007	R206 jBond	8.5000	8.4800	(0.24)	0.00	0.00	0.00
23/08/2007	R207 jBond	8.2300	8.2100	(0.24)	0.00	0.00	0.00
23/08/2007	R209 jBond	7.7200	7.7300	0.13	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>