



# j-Bonds High/Low Report

High/Low for 24/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/08/2007	R153 jBond	9.1800	9.1500	(0.33)	0.00	0.00	0.00
24/08/2007	R157 jBond	8.4500	8.4200	(0.36)	0.00	0.00	0.00
24/08/2007	R186 jBond	8.1150	8.0900	(0.31)	0.00	0.00	0.00
24/08/2007	R196 jBond	9.4400	9.4100	(0.32)	0.00	0.00	0.00
24/08/2007	R201 jBond	8.4800	8.4500	(0.35)	0.00	0.00	0.00
24/08/2007	R203 jBond	8.3050	8.2750	(0.36)	0.00	0.00	0.00
24/08/2007	R204 jBond	8.2750	8.2450	(0.36)	0.00	0.00	0.00
24/08/2007	R206 jBond	8.4800	8.4500	(0.35)	0.00	0.00	0.00
24/08/2007	R207 jBond	8.2100	8.1800	(0.37)	0.00	0.00	0.00
24/08/2007	R209 jBond	7.7300	7.7050	(0.32)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>