



j-Bonds High/Low Report

High/Low for 16/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/08/2007	R153 jBond	9.2700	9.2700	0.00	0.00	0.00	0.00
16/08/2007	R157 jBond	8.5000	8.5000	0.00	0.00	0.00	0.00
16/08/2007	R186 jBond	8.1550	8.1400	(0.18)	0.00	0.00	0.00
16/08/2007	R196 jBond	9.5300	9.5350	0.05	0.00	0.00	0.00
16/08/2007	R201 jBond	8.5300	8.5250	(0.06)	0.00	0.00	0.00
16/08/2007	R203 jBond	8.3900	8.3900	0.00	0.00	0.00	0.00
16/08/2007	R204 jBond	8.3800	8.3800	0.00	0.00	0.00	0.00
16/08/2007	R206 jBond	8.5300	8.5250	(0.06)	0.00	0.00	0.00
16/08/2007	R207 jBond	8.3000	8.3000	0.00	0.00	0.00	0.00
16/08/2007	R209 jBond	7.7800	7.7650	(0.19)	0.00	0.00	0.00
Grand Total:							0.00