



j-Bonds High/Low Report

High/Low for 28/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/08/2007	R153 jBond	9.1000	9.1200	0.22	0.00	0.00	0.00
28/08/2007	R157 jBond	8.3850	8.4150	0.36	0.00	0.00	0.00
28/08/2007	R186 jBond	8.0550	8.0850	0.37	0.00	0.00	0.00
28/08/2007	R196 jBond	9.3550	9.3750	0.21	0.00	0.00	0.00
28/08/2007	R201 jBond	8.4100	8.4400	0.36	0.00	0.00	0.00
28/08/2007	R203 jBond	8.2400	8.2700	0.36	0.00	0.00	0.00
28/08/2007	R204 jBond	8.2050	8.2350	0.37	0.00	0.00	0.00
28/08/2007	R206 jBond	8.4150	8.4450	0.36	0.00	0.00	0.00
28/08/2007	R207 jBond	8.1450	8.1850	0.49	0.00	0.00	0.00
28/08/2007	R209 jBond	7.6700	7.7000	0.39	0.00	0.00	0.00
Grand Total:							0.00