



j-Bonds High/Low Report

High/Low for 29/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/08/2007	R153 jBond	9.1200	9.1700	0.55	0.00	0.00	0.00
29/08/2007	R157 jBond	8.4150	8.4450	0.36	0.00	0.00	0.00
29/08/2007	R186 jBond	8.0850	8.1150	0.37	0.00	0.00	0.00
29/08/2007	R196 jBond	9.3750	9.4300	0.59	0.00	0.00	0.00
29/08/2007	R201 jBond	8.4400	8.4700	0.36	0.00	0.00	0.00
29/08/2007	R203 jBond	8.2700	8.3050	0.42	0.00	0.00	0.00
29/08/2007	R204 jBond	8.2350	8.2700	0.43	0.00	0.00	0.00
29/08/2007	R206 jBond	8.4450	8.4750	0.36	0.00	0.00	0.00
29/08/2007	R207 jBond	8.1850	8.2150	0.37	0.00	0.00	0.00
29/08/2007	R209 jBond	7.7000	7.7300	0.39	0.00	0.00	0.00
Grand Total:							0.00