



j-Bonds High/Low Report

High/Low for 17/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/08/2007	R153 jBond	9.2700	9.2600	(0.11)	0.00	0.00	0.00
17/08/2007	R157 jBond	8.5000	8.4900	(0.12)	0.00	0.00	0.00
17/08/2007	R186 jBond	8.1400	8.0950	(0.55)	0.00	0.00	0.00
17/08/2007	R196 jBond	9.5350	9.5200	(0.16)	0.00	0.00	0.00
17/08/2007	R201 jBond	8.5250	8.5150	(0.12)	0.00	0.00	0.00
17/08/2007	R203 jBond	8.3900	8.3550	(0.42)	0.00	0.00	0.00
17/08/2007	R204 jBond	8.3800	8.3500	(0.36)	0.00	0.00	0.00
17/08/2007	R206 jBond	8.5250	8.5150	(0.12)	0.00	0.00	0.00
17/08/2007	R207 jBond	8.3000	8.2850	(0.18)	0.00	0.00	0.00
17/08/2007	R209 jBond	7.7650	7.7000	(0.84)	0.00	0.00	0.00
Grand Total:							0.00