



j-Bonds High/Low Report

High/Low for 30/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/08/2007	R153 jBond	9.1700	9.2500	0.87	0.00	0.00	0.00
30/08/2007	R157 jBond	8.4450	8.5250	0.95	0.00	0.00	0.00
30/08/2007	R186 jBond	8.1150	8.1950	0.99	0.00	0.00	0.00
30/08/2007	R196 jBond	9.4300	9.5100	0.85	0.00	0.00	0.00
30/08/2007	R201 jBond	8.4700	8.5550	1.00	0.00	0.00	0.00
30/08/2007	R203 jBond	8.3050	8.3850	0.96	0.00	0.00	0.00
30/08/2007	R204 jBond	8.2700	8.3500	0.97	0.00	0.00	0.00
30/08/2007	R206 jBond	8.4750	8.5550	0.94	0.00	0.00	0.00
30/08/2007	R207 jBond	8.2150	8.3000	1.03	0.00	0.00	0.00
30/08/2007	R209 jBond	7.7300	7.8050	0.97	0.00	0.00	0.00
Grand Total:							0.00