



j-Bonds High/Low Report

High/Low for 20/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/08/2007	R153 jBond	9.2600	9.2150	(0.49)	0.00	0.00	0.00
20/08/2007	R157 jBond	8.4900	8.4500	(0.47)	0.00	0.00	0.00
20/08/2007	R186 jBond	8.0950	8.0550	(0.49)	0.00	0.00	0.00
20/08/2007	R196 jBond	9.5200	9.4700	(0.53)	0.00	0.00	0.00
20/08/2007	R201 jBond	8.5150	8.4750	(0.47)	0.00	0.00	0.00
20/08/2007	R203 jBond	8.3550	8.3050	(0.60)	0.00	0.00	0.00
20/08/2007	R204 jBond	8.3500	8.2900	(0.72)	0.00	0.00	0.00
20/08/2007	R206 jBond	8.5150	8.4750	(0.47)	0.00	0.00	0.00
20/08/2007	R207 jBond	8.2850	8.2300	(0.66)	0.00	0.00	0.00
20/08/2007	R209 jBond	7.7000	7.6500	(0.65)	0.00	0.00	0.00
Grand Total:							0.00