



j-Bonds High/Low Report

High/Low for 27/08/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/08/2008	CGR1 jBond	18.5750	18.5750	0.00	0.00	0.00	0.00
27/08/2008	R153 jBond	9.9100	9.7150	(1.97)	0.00	0.00	0.00
27/08/2008	R157 jBond	9.2850	9.1150	(1.83)	0.00	0.00	0.00
27/08/2008	R186 jBond	9.0350	8.8750	(1.77)	0.00	0.00	0.00
27/08/2008	R196 jBond	11.8530	11.9460	0.78	0.00	0.00	0.00
27/08/2008	R201 jBond	9.3850	9.2150	(1.81)	0.00	0.00	0.00
27/08/2008	R203 jBond	9.2750	9.1100	(1.78)	0.00	0.00	0.00
27/08/2008	R204 jBond	9.2400	9.0700	(1.84)	0.00	0.00	0.00
27/08/2008	R206 jBond	9.4000	9.2250	(1.86)	0.00	0.00	0.00
27/08/2008	R207 jBond	9.2200	9.0550	(1.79)	0.00	0.00	0.00
27/08/2008	R209 jBond	8.7100	8.5450	(1.89)	0.00	0.00	0.00
Grand Total:							0.00