



j-Bonds High/Low Report

High/Low for 14/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/08/2007	R153 jBond	9.2750	9.2800	0.05	0.00	0.00	0.00
14/08/2007	R157 jBond	8.5200	8.5250	0.06	0.00	0.00	0.00
14/08/2007	R186 jBond	8.1700	8.1800	0.12	0.00	0.00	0.00
14/08/2007	R196 jBond	9.5350	9.5350	0.00	0.00	0.00	0.00
14/08/2007	R201 jBond	8.5450	8.5500	0.06	0.00	0.00	0.00
14/08/2007	R203 jBond	8.4100	8.4150	0.06	0.00	0.00	0.00
14/08/2007	R204 jBond	8.4000	8.4050	0.06	0.00	0.00	0.00
14/08/2007	R206 jBond	8.5450	8.5500	0.06	0.00	0.00	0.00
14/08/2007	R207 jBond	8.3300	8.3350	0.06	0.00	0.00	0.00
14/08/2007	R209 jBond	7.7750	7.7850	0.13	0.00	0.00	0.00
Grand Total:							0.00