



j-Bonds High/Low Report

High/Low for 31/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/08/2007	R153 jBond	9.2500	9.3100	0.65	0.00	0.00	0.00
31/08/2007	R157 jBond	8.5250	8.6100	1.00	0.00	0.00	0.00
31/08/2007	R186 jBond	8.1950	8.2750	0.98	0.00	0.00	0.00
31/08/2007	R196 jBond	9.5100	9.5700	0.63	0.00	0.00	0.00
31/08/2007	R201 jBond	8.5550	8.6350	0.94	0.00	0.00	0.00
31/08/2007	R203 jBond	8.3850	8.4750	1.07	0.00	0.00	0.00
31/08/2007	R204 jBond	8.3500	8.4300	0.96	0.00	0.00	0.00
31/08/2007	R206 jBond	8.5550	8.6350	0.94	0.00	0.00	0.00
31/08/2007	R207 jBond	8.3000	8.3800	0.96	0.00	0.00	0.00
31/08/2007	R209 jBond	7.8050	7.9000	1.22	0.00	0.00	0.00
Grand Total:							0.00