



j-Bonds High/Low Report

High/Low for 13/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/08/2007	R153 jBond	9.3300	9.2750	(0.59)	0.00	0.00	0.00
13/08/2007	R157 jBond	8.5700	8.5200	(0.58)	0.00	0.00	0.00
13/08/2007	R186 jBond	8.2150	8.1700	(0.55)	0.00	0.00	0.00
13/08/2007	R196 jBond	9.5950	9.5350	(0.63)	0.00	0.00	0.00
13/08/2007	R201 jBond	8.5950	8.5450	(0.58)	0.00	0.00	0.00
13/08/2007	R203 jBond	8.4650	8.4100	(0.65)	0.00	0.00	0.00
13/08/2007	R204 jBond	8.4500	8.4000	(0.59)	0.00	0.00	0.00
13/08/2007	R206 jBond	8.5950	8.5450	(0.58)	0.00	0.00	0.00
13/08/2007	R207 jBond	8.3800	8.3300	(0.60)	0.00	0.00	0.00
13/08/2007	R209 jBond	7.8250	7.7750	(0.64)	0.00	0.00	0.00
Grand Total:							0.00