

j-Bonds High/Low Report

High/Low for 27/08/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/08/2007	R153 jBond	9.1500	9.1000	(0.55)	0.00	0.00	0.00
27/08/2007	R157 jBond	8.4200	8.3850	(0.42)	0.00	0.00	0.00
27/08/2007	R186 jBond	8.0900	8.0550	(0.43)	0.00	0.00	0.00
27/08/2007	R196 jBond	9.4100	9.3550	(0.58)	0.00	0.00	0.00
27/08/2007	R201 jBond	8.4500	8.4100	(0.47)	0.00	0.00	0.00
27/08/2007	R203 jBond	8.2750	8.2400	(0.42)	0.00	0.00	0.00
27/08/2007	R204 jBond	8.2450	8.2050	(0.49)	0.00	0.00	0.00
27/08/2007	R206 jBond	8.4500	8.4150	(0.41)	0.00	0.00	0.00
27/08/2007	R207 jBond	8.1800	8.1450	(0.43)	0.00	0.00	0.00
27/08/2007	R209 jBond	7.7050	7.6700	(0.45)	0.00	0.00	0.00
Grand Total:							0.00