

j-Bonds High/Low Report

High/Low for 16/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/07/2007	R153 jBond	8.9450	8.9450	0.00	0.00	0.00	0.00
16/07/2007	R157 jBond	8.3800	8.3750	(0.06)	0.00	0.00	0.00
16/07/2007	R186 jBond	8.1450	8.1400	(0.06)	0.00	0.00	0.00
16/07/2007	R196 jBond	9.2950	9.3000	0.05	0.00	0.00	0.00
16/07/2007	R201 jBond	8.4350	8.4350	0.00	0.00	0.00	0.00
16/07/2007	R203 jBond	8.3100	8.3050	(0.06)	0.00	0.00	0.00
16/07/2007	R204 jBond	8.3000	8.2900	(0.12)	0.00	0.00	0.00
16/07/2007	R206 jBond	8.4350	8.4350	0.00	0.00	0.00	0.00
16/07/2007	R207 jBond	8.2500	8.2400	(0.12)	0.00	0.00	0.00
16/07/2007	R209 jBond	7.8900	7.9000	0.13	0.00	0.00	0.00
Grand Total:							0.00