



j-Bonds High/Low Report

High/Low for 19/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/07/2007	R153 jBond	9.0150	9.0000	(0.17)	0.00	0.00	0.00
19/07/2007	R157 jBond	8.4550	8.4300	(0.30)	0.00	0.00	0.00
19/07/2007	R186 jBond	8.2100	8.1850	(0.30)	0.00	0.00	0.00
19/07/2007	R196 jBond	9.3500	9.3450	(0.05)	0.00	0.00	0.00
19/07/2007	R201 jBond	8.5100	8.4800	(0.35)	0.00	0.00	0.00
19/07/2007	R203 jBond	8.3850	8.3600	(0.30)	0.00	0.00	0.00
19/07/2007	R204 jBond	8.3700	8.3500	(0.24)	0.00	0.00	0.00
19/07/2007	R206 jBond	8.5100	8.4850	(0.29)	0.00	0.00	0.00
19/07/2007	R207 jBond	8.3200	8.3000	(0.24)	0.00	0.00	0.00
19/07/2007	R209 jBond	7.9450	7.9250	(0.25)	0.00	0.00	0.00
Grand Total:							0.00