



j-Bonds High/Low Report

High/Low for 23/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/07/2007	R153 jBond	9.0400	9.0300	(0.11)	0.00	0.00	0.00
23/07/2007	R157 jBond	8.4600	8.4500	(0.12)	0.00	0.00	0.00
23/07/2007	R186 jBond	8.2150	8.2050	(0.12)	0.00	0.00	0.00
23/07/2007	R196 jBond	9.3650	9.3550	(0.11)	0.00	0.00	0.00
23/07/2007	R201 jBond	8.5000	8.4900	(0.12)	0.00	0.00	0.00
23/07/2007	R203 jBond	8.3900	8.3800	(0.12)	0.00	0.00	0.00
23/07/2007	R204 jBond	8.3800	8.3700	(0.12)	0.00	0.00	0.00
23/07/2007	R206 jBond	8.5000	8.4900	(0.12)	0.00	0.00	0.00
23/07/2007	R207 jBond	8.3300	8.3200	(0.12)	0.00	0.00	0.00
23/07/2007	R209 jBond	7.9500	7.2950	(8.24)	0.00	0.00	0.00
Grand Total:							0.00