

j-Bonds High/Low Report

High/Low for 31/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/07/2007	R153 jBond	9.2550	9.2450	(0.11)	0.00	0.00	0.00
31/07/2007	R157 jBond	8.5700	8.5650	(0.06)	0.00	0.00	0.00
31/07/2007	R186 jBond	8.2750	8.2800	0.06	0.00	0.00	0.00
31/07/2007	R196 jBond	9.5400	9.5350	(0.05)	0.00	0.00	0.00
31/07/2007	R201 jBond	8.6150	8.6100	(0.06)	0.00	0.00	0.00
31/07/2007	R203 jBond	8.4900	8.4900	0.00	0.00	0.00	0.00
31/07/2007	R204 jBond	8.4800	8.4750	(0.06)	0.00	0.00	0.00
31/07/2007	R206 jBond	8.6150	8.6100	(0.06)	0.00	0.00	0.00
31/07/2007	R207 jBond	8.4300	8.4250	(0.06)	0.00	0.00	0.00
31/07/2007	R209 jBond	7.9750	7.9450	(0.38)	0.00	0.00	0.00
Grand Total:							0.00