



j-Bonds High/Low Report

High/Low for 20/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/07/2007	R153 jBond	9.0000	9.0400	0.44	0.00	0.00	0.00
20/07/2007	R157 jBond	8.4300	8.4600	0.36	0.00	0.00	0.00
20/07/2007	R186 jBond	8.1850	8.2150	0.37	0.00	0.00	0.00
20/07/2007	R196 jBond	9.3450	9.3650	0.21	0.00	0.00	0.00
20/07/2007	R201 jBond	8.4800	8.5000	0.24	0.00	0.00	0.00
20/07/2007	R203 jBond	8.3600	8.3900	0.36	0.00	0.00	0.00
20/07/2007	R204 jBond	8.3500	8.3800	0.36	0.00	0.00	0.00
20/07/2007	R206 jBond	8.4850	8.5000	0.18	0.00	0.00	0.00
20/07/2007	R207 jBond	8.3000	8.3300	0.36	0.00	0.00	0.00
20/07/2007	R209 jBond	7.9250	7.9500	0.32	0.00	0.00	0.00
Grand Total:							0.00