

## j-Bonds High/Low Report

High/Low for 30/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/07/2007	R153 jBond	9.2200	9.2550	0.38	0.00	0.00	0.00
30/07/2007	R157 jBond	8.5650	8.5700	0.06	0.00	0.00	0.00
30/07/2007	R186 jBond	8.2900	8.2750	(0.18)	0.00	0.00	0.00
30/07/2007	R196 jBond	9.5150	9.5400	0.26	0.00	0.00	0.00
30/07/2007	R201 jBond	8.6150	8.6150	0.00	0.00	0.00	0.00
30/07/2007	R203 jBond	8.4900	8.4900	0.00	0.00	0.00	0.00
30/07/2007	R204 jBond	8.4800	8.4800	0.00	0.00	0.00	0.00
30/07/2007	R206 jBond	8.6150	8.6150	0.00	0.00	0.00	0.00
30/07/2007	R207 jBond	8.4300	8.4300	0.00	0.00	0.00	0.00
30/07/2007	R209 jBond	7.9950	7.9750	(0.25)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>