



# j-Bonds High/Low Report

High/Low for 24/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/07/2007	R153 jBond	9.0300	8.9850	(0.50)	0.00	0.00	0.00
24/07/2007	R157 jBond	8.4500	8.4000	(0.59)	0.00	0.00	0.00
24/07/2007	R186 jBond	8.2050	8.1500	(0.67)	0.00	0.00	0.00
24/07/2007	R196 jBond	9.3550	9.3100	(0.48)	0.00	0.00	0.00
24/07/2007	R201 jBond	8.4900	8.4350	(0.65)	0.00	0.00	0.00
24/07/2007	R203 jBond	8.3800	8.3300	(0.60)	0.00	0.00	0.00
24/07/2007	R204 jBond	8.3700	8.3200	(0.60)	0.00	0.00	0.00
24/07/2007	R206 jBond	8.4900	8.4350	(0.65)	0.00	0.00	0.00
24/07/2007	R207 jBond	8.3200	8.2650	(0.66)	0.00	0.00	0.00
24/07/2007	R209 jBond	7.2950	7.8650	7.81	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>