



j-Bonds High/Low Report

High/Low for 25/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
25/07/2007	R153 jBond	8.9850	9.0200	0.39	0.00	0.00	0.00
25/07/2007	R157 jBond	8.4000	8.4200	0.24	0.00	0.00	0.00
25/07/2007	R186 jBond	8.1500	8.1800	0.37	0.00	0.00	0.00
25/07/2007	R196 jBond	9.3100	9.3450	0.38	0.00	0.00	0.00
25/07/2007	R201 jBond	8.4350	8.4550	0.24	0.00	0.00	0.00
25/07/2007	R203 jBond	8.3300	8.3500	0.24	0.00	0.00	0.00
25/07/2007	R204 jBond	8.3200	8.3400	0.24	0.00	0.00	0.00
25/07/2007	R206 jBond	8.4350	8.4550	0.24	0.00	0.00	0.00
25/07/2007	R207 jBond	8.2650	8.2850	0.24	0.00	0.00	0.00
25/07/2007	R209 jBond	7.8650	7.8900	0.32	0.00	0.00	0.00
Grand Total:							0.00