

j-Bonds High/Low Report

High/Low for 26/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/07/2007	R153 jBond	9.0200	9.1500	1.44	0.00	0.00	0.00
26/07/2007	R157 jBond	8.4200	8.5100	1.07	0.00	0.00	0.00
26/07/2007	R186 jBond	8.1800	8.2650	1.04	0.00	0.00	0.00
26/07/2007	R196 jBond	9.3450	9.4550	1.18	0.00	0.00	0.00
26/07/2007	R201 jBond	8.4550	8.5550	1.18	0.00	0.00	0.00
26/07/2007	R203 jBond	8.3500	8.4400	1.08	0.00	0.00	0.00
26/07/2007	R204 jBond	8.3400	8.4300	1.08	0.00	0.00	0.00
26/07/2007	R206 jBond	8.4550	8.5550	1.18	0.00	0.00	0.00
26/07/2007	R207 jBond	8.2850	8.3750	1.09	0.00	0.00	0.00
26/07/2007	R209 jBond	7.8900	7.9750	1.08	0.00	0.00	0.00
Grand Total:							0.00