



j-Bonds High/Low Report

High/Low for 17/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/07/2007	R153 jBond	8.9450	8.9650	0.22	0.00	0.00	0.00
17/07/2007	R157 jBond	8.3750	8.4050	0.36	0.00	0.00	0.00
17/07/2007	R186 jBond	8.1400	8.1700	0.37	0.00	0.00	0.00
17/07/2007	R196 jBond	9.3000	9.3200	0.22	0.00	0.00	0.00
17/07/2007	R201 jBond	8.4350	8.4650	0.36	0.00	0.00	0.00
17/07/2007	R203 jBond	8.3050	8.3350	0.36	0.00	0.00	0.00
17/07/2007	R204 jBond	8.2900	8.3200	0.36	0.00	0.00	0.00
17/07/2007	R206 jBond	8.4350	8.4650	0.36	0.00	0.00	0.00
17/07/2007	R207 jBond	8.2400	8.2750	0.42	0.00	0.00	0.00
17/07/2007	R209 jBond	7.9000	7.9300	0.38	0.00	0.00	0.00
Grand Total:							0.00