



j-Bonds High/Low Report

High/Low for 18/07/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
18/07/2007	R153 jBond	8.9650	9.0150	0.56	0.00	0.00	0.00
18/07/2007	R157 jBond	8.4050	8.4550	0.59	0.00	0.00	0.00
18/07/2007	R186 jBond	8.1700	8.2100	0.49	0.00	0.00	0.00
18/07/2007	R196 jBond	9.3200	9.3500	0.32	0.00	0.00	0.00
18/07/2007	R201 jBond	8.4650	8.5100	0.53	0.00	0.00	0.00
18/07/2007	R203 jBond	8.3350	8.3850	0.60	0.00	0.00	0.00
18/07/2007	R204 jBond	8.3200	8.3700	0.60	0.00	0.00	0.00
18/07/2007	R206 jBond	8.4650	8.5100	0.53	0.00	0.00	0.00
18/07/2007	R207 jBond	8.2750	8.3200	0.54	0.00	0.00	0.00
18/07/2007	R209 jBond	7.9300	7.9450	0.19	0.00	0.00	0.00
Grand Total:							0.00