



j-Bonds High/Low Report

High/Low for 24/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/05/2007	R153 jBond	8.0750	8.1450	0.87	0.00	0.00	0.00
24/05/2007	R157 jBond	7.6850	7.7450	0.78	0.00	0.00	0.00
24/05/2007	R186 jBond	7.3700	7.4400	0.95	0.00	0.00	0.00
24/05/2007	R196 jBond	8.4750	8.5450	0.83	0.00	0.00	0.00
24/05/2007	R201 jBond	7.7300	7.7950	0.84	0.00	0.00	0.00
24/05/2007	R203 jBond	7.6400	7.7000	0.79	0.00	0.00	0.00
24/05/2007	R204 jBond	7.6150	7.6800	0.85	0.00	0.00	0.00
24/05/2007	R206 jBond	7.7350	7.8000	0.84	0.00	0.00	0.00
24/05/2007	R207 jBond	7.5550	7.6150	0.79	0.00	0.00	0.00
24/05/2007	R209 jBond	7.0700	7.1350	0.92	0.00	0.00	0.00
Grand Total:							0.00