



j-Bonds High/Low Report

High/Low for 23/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/05/2007	R153 jBond	8.0400	8.0750	0.44	0.00	0.00	0.00
23/05/2007	R157 jBond	7.6400	7.6850	0.59	0.00	0.00	0.00
23/05/2007	R186 jBond	7.3150	7.3700	0.75	0.00	0.00	0.00
23/05/2007	R196 jBond	8.4450	8.4750	0.36	0.00	0.00	0.00
23/05/2007	R201 jBond	7.6800	7.7300	0.65	0.00	0.00	0.00
23/05/2007	R203 jBond	7.5850	7.6400	0.73	0.00	0.00	0.00
23/05/2007	R204 jBond	7.5700	7.6150	0.59	0.00	0.00	0.00
23/05/2007	R206 jBond	7.6800	7.7350	0.72	0.00	0.00	0.00
23/05/2007	R207 jBond	7.5100	7.5550	0.60	0.00	0.00	0.00
23/05/2007	R209 jBond	7.0050	7.0700	0.93	0.00	0.00	0.00
Grand Total:							0.00