



j-Bonds High/Low Report

High/Low for 20/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/04/2007	R153 jBond	8.0800	8.0400	(0.50)	0.00	0.00	0.00
20/04/2007	R157 jBond	7.7050	7.6700	(0.45)	0.00	0.00	0.00
20/04/2007	R186 jBond	7.4100	7.3800	(0.40)	0.00	0.00	0.00
20/04/2007	R196 jBond	8.4650	8.4300	(0.41)	0.00	0.00	0.00
20/04/2007	R201 jBond	7.7600	7.7200	(0.52)	0.00	0.00	0.00
20/04/2007	R203 jBond	7.6400	7.6050	(0.46)	0.00	0.00	0.00
20/04/2007	R204 jBond	7.6300	7.5950	(0.46)	0.00	0.00	0.00
20/04/2007	R206 jBond	7.7600	7.7200	(0.52)	0.00	0.00	0.00
20/04/2007	R207 jBond	7.5650	7.5300	(0.46)	0.00	0.00	0.00
20/04/2007	R209 jBond	7.1350	7.1000	(0.49)	0.00	0.00	0.00
Grand Total:							0.00