



j-Bonds High/Low Report

High/Low for 17/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/05/2007	R153 jBond	7.9750	8.0100	0.44	0.00	0.00	0.00
17/05/2007	R157 jBond	7.5950	7.6200	0.33	0.00	0.00	0.00
17/05/2007	R186 jBond	7.2750	7.3000	0.34	0.00	0.00	0.00
17/05/2007	R196 jBond	8.3750	8.4100	0.42	0.00	0.00	0.00
17/05/2007	R201 jBond	7.6450	7.6600	0.20	0.00	0.00	0.00
17/05/2007	R203 jBond	7.5400	7.5700	0.40	0.00	0.00	0.00
17/05/2007	R204 jBond	7.5250	7.5550	0.40	0.00	0.00	0.00
17/05/2007	R206 jBond	7.6450	7.6600	0.20	0.00	0.00	0.00
17/05/2007	R207 jBond	7.4650	7.4900	0.33	0.00	0.00	0.00
17/05/2007	R209 jBond	6.9900	7.0100	0.29	0.00	0.00	0.00
Grand Total:							0.00