



j-Bonds High/Low Report

High/Low for 21/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/05/2007	R153 jBond	8.0200	8.0500	0.37	0.00	0.00	0.00
21/05/2007	R157 jBond	7.6300	7.6700	0.52	0.00	0.00	0.00
21/05/2007	R186 jBond	7.3100	7.3700	0.82	0.00	0.00	0.00
21/05/2007	R196 jBond	8.4200	8.4550	0.42	0.00	0.00	0.00
21/05/2007	R201 jBond	7.6700	7.7100	0.52	0.00	0.00	0.00
21/05/2007	R203 jBond	7.5750	7.6100	0.46	0.00	0.00	0.00
21/05/2007	R204 jBond	7.5600	7.5950	0.46	0.00	0.00	0.00
21/05/2007	R206 jBond	7.6700	7.7100	0.52	0.00	0.00	0.00
21/05/2007	R207 jBond	7.4950	7.5350	0.53	0.00	0.00	0.00
21/05/2007	R209 jBond	7.0200	7.0800	0.85	0.00	0.00	0.00
Grand Total:							0.00