



j-Bonds High/Low Report

High/Low for 22/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/05/2007	R153 jBond	8.0500	8.0400	(0.12)	0.00	0.00	0.00
22/05/2007	R157 jBond	7.6700	7.6400	(0.39)	0.00	0.00	0.00
22/05/2007	R186 jBond	7.3700	7.3150	(0.75)	0.00	0.00	0.00
22/05/2007	R196 jBond	8.4550	8.4450	(0.12)	0.00	0.00	0.00
22/05/2007	R201 jBond	7.7100	7.6800	(0.39)	0.00	0.00	0.00
22/05/2007	R203 jBond	7.6100	7.5850	(0.33)	0.00	0.00	0.00
22/05/2007	R204 jBond	7.5950	7.5700	(0.33)	0.00	0.00	0.00
22/05/2007	R206 jBond	7.7100	7.6800	(0.39)	0.00	0.00	0.00
22/05/2007	R207 jBond	7.5350	7.5100	(0.33)	0.00	0.00	0.00
22/05/2007	R209 jBond	7.0800	7.0050	(1.06)	0.00	0.00	0.00
Grand Total:							0.00