



j-Bonds High/Low Report

High/Low for 25/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
25/05/2007	R153 jBond	8.1450	8.1650	0.25	0.00	0.00	0.00
25/05/2007	R157 jBond	7.7450	7.7700	0.32	0.00	0.00	0.00
25/05/2007	R186 jBond	7.4400	7.4800	0.54	0.00	0.00	0.00
25/05/2007	R196 jBond	8.5450	8.5450	0.00	0.00	0.00	0.00
25/05/2007	R201 jBond	7.7950	7.8200	0.32	0.00	0.00	0.00
25/05/2007	R203 jBond	7.7000	7.7200	0.26	0.00	0.00	0.00
25/05/2007	R204 jBond	7.6800	7.7050	0.33	0.00	0.00	0.00
25/05/2007	R206 jBond	7.8000	7.8200	0.26	0.00	0.00	0.00
25/05/2007	R207 jBond	7.6150	7.6400	0.33	0.00	0.00	0.00
25/05/2007	R209 jBond	7.1350	7.1800	0.63	0.00	0.00	0.00
Grand Total:							0.00