



j-Bonds High/Low Report

High/Low for 24/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/04/2007	R153 jBond	8.0650	8.0750	0.12	0.00	0.00	0.00
24/04/2007	R157 jBond	7.6950	7.7150	0.26	0.00	0.00	0.00
24/04/2007	R186 jBond	7.4050	7.4300	0.34	0.00	0.00	0.00
24/04/2007	R196 jBond	8.4550	8.4650	0.12	0.00	0.00	0.00
24/04/2007	R201 jBond	7.7450	7.7650	0.26	0.00	0.00	0.00
24/04/2007	R203 jBond	7.6350	7.6550	0.26	0.00	0.00	0.00
24/04/2007	R204 jBond	7.6250	7.6450	0.26	0.00	0.00	0.00
24/04/2007	R206 jBond	7.7450	7.7650	0.26	0.00	0.00	0.00
24/04/2007	R207 jBond	7.5550	7.5750	0.26	0.00	0.00	0.00
24/04/2007	R209 jBond	7.1250	7.1500	0.35	0.00	0.00	0.00
Grand Total:							0.00