

j-Bonds High/Low Report

High/Low for 26/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/04/2007	R153 jBond	8.0150	8.0200	0.06	0.00	0.00	0.00
26/04/2007	R157 jBond	7.6450	7.6500	0.07	0.00	0.00	0.00
26/04/2007	R186 jBond	7.3500	7.3500	0.00	0.00	0.00	0.00
26/04/2007	R196 jBond	8.4000	8.4050	0.06	0.00	0.00	0.00
26/04/2007	R201 jBond	7.6950	7.7000	0.06	0.00	0.00	0.00
26/04/2007	R203 jBond	7.5850	7.5900	0.07	0.00	0.00	0.00
26/04/2007	R204 jBond	7.5700	7.5750	0.07	0.00	0.00	0.00
26/04/2007	R206 jBond	7.6950	7.7000	0.06	0.00	0.00	0.00
26/04/2007	R207 jBond	7.5100	7.5100	0.00	0.00	0.00	0.00
26/04/2007	R209 jBond	7.0650	7.0600	(0.07)	0.00	0.00	0.00
Grand Total:							0.00