



# j-Bonds High/Low Report

High/Low for 14/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/05/2007	R153 jBond	7.9500	7.9300	(0.25)	0.00	0.00	0.00
14/05/2007	R157 jBond	7.5750	7.5600	(0.20)	0.00	0.00	0.00
14/05/2007	R186 jBond	7.2450	7.2300	(0.21)	0.00	0.00	0.00
14/05/2007	R196 jBond	8.3550	8.3300	(0.30)	0.00	0.00	0.00
14/05/2007	R201 jBond	7.6300	7.6150	(0.20)	0.00	0.00	0.00
14/05/2007	R203 jBond	7.5200	7.5050	(0.20)	0.00	0.00	0.00
14/05/2007	R204 jBond	7.5100	7.4950	(0.20)	0.00	0.00	0.00
14/05/2007	R206 jBond	7.6300	7.6150	(0.20)	0.00	0.00	0.00
14/05/2007	R207 jBond	7.4400	7.4300	(0.13)	0.00	0.00	0.00
14/05/2007	R209 jBond	6.9650	6.9450	(0.29)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>