



j-Bonds High/Low Report

High/Low for 31/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/05/2007	R153 jBond	8.2950	8.4100	1.39	0.00	0.00	0.00
31/05/2007	R157 jBond	7.8700	7.9900	1.52	0.00	0.00	0.00
31/05/2007	R186 jBond	7.5800	7.7000	1.58	0.00	0.00	0.00
31/05/2007	R196 jBond	8.7050	8.8200	1.32	0.00	0.00	0.00
31/05/2007	R201 jBond	7.9300	8.0550	1.58	0.00	0.00	0.00
31/05/2007	R203 jBond	7.8100	7.9200	1.41	0.00	0.00	0.00
31/05/2007	R204 jBond	7.8000	7.9150	1.47	0.00	0.00	0.00
31/05/2007	R206 jBond	7.9300	8.0450	1.45	0.00	0.00	0.00
31/05/2007	R207 jBond	7.7400	7.8600	1.55	0.00	0.00	0.00
31/05/2007	R209 jBond	7.2950	7.4100	1.58	0.00	0.00	0.00
Grand Total:							0.00