



j-Bonds High/Low Report

High/Low for 16/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/04/2007	R153 jBond	8.1000	8.0650	(0.43)	0.00	0.00	0.00
16/04/2007	R157 jBond	7.7400	7.7000	(0.52)	0.00	0.00	0.00
16/04/2007	R186 jBond	7.4500	7.4100	(0.54)	0.00	0.00	0.00
16/04/2007	R196 jBond	8.4950	8.4600	(0.41)	0.00	0.00	0.00
16/04/2007	R201 jBond	7.7800	7.7450	(0.45)	0.00	0.00	0.00
16/04/2007	R203 jBond	7.6700	7.6350	(0.46)	0.00	0.00	0.00
16/04/2007	R204 jBond	7.6600	7.6250	(0.46)	0.00	0.00	0.00
16/04/2007	R206 jBond	7.7800	7.7450	(0.45)	0.00	0.00	0.00
16/04/2007	R207 jBond	7.5950	7.5600	(0.46)	0.00	0.00	0.00
16/04/2007	R209 jBond	7.1700	7.1350	(0.49)	0.00	0.00	0.00
Grand Total:							0.00