

j-Bonds High/Low Report

High/Low for 25/04/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
25/04/2007	R153 jBond	8.0750	8.0150	(0.74)	0.00	0.00	0.00
25/04/2007	R157 jBond	7.7150	7.6450	(0.91)	0.00	0.00	0.00
25/04/2007	R186 jBond	7.4300	7.3500	(1.08)	0.00	0.00	0.00
25/04/2007	R196 jBond	8.4650	8.4000	(0.77)	0.00	0.00	0.00
25/04/2007	R201 jBond	7.7650	7.6950	(0.90)	0.00	0.00	0.00
25/04/2007	R203 jBond	7.6550	7.5850	(0.91)	0.00	0.00	0.00
25/04/2007	R204 jBond	7.6450	7.5700	(0.98)	0.00	0.00	0.00
25/04/2007	R206 jBond	7.7650	7.6950	(0.90)	0.00	0.00	0.00
25/04/2007	R207 jBond	7.5750	7.5100	(0.86)	0.00	0.00	0.00
25/04/2007	R209 jBond	7.1500	7.0650	(1.19)	0.00	0.00	0.00
Grand Total:							0.00