



j-Bonds High/Low Report

High/Low for 18/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
18/05/2007	R153 jBond	8.0100	8.0200	0.12	0.00	0.00	0.00
18/05/2007	R157 jBond	7.6200	7.6300	0.13	0.00	0.00	0.00
18/05/2007	R186 jBond	7.3000	7.3100	0.14	0.00	0.00	0.00
18/05/2007	R196 jBond	8.4100	8.4200	0.12	0.00	0.00	0.00
18/05/2007	R201 jBond	7.6600	7.6700	0.13	0.00	0.00	0.00
18/05/2007	R203 jBond	7.5700	7.5750	0.07	0.00	0.00	0.00
18/05/2007	R204 jBond	7.5550	7.5600	0.07	0.00	0.00	0.00
18/05/2007	R206 jBond	7.6600	7.6700	0.13	0.00	0.00	0.00
18/05/2007	R207 jBond	7.4900	7.4950	0.07	0.00	0.00	0.00
18/05/2007	R209 jBond	7.0100	7.0200	0.14	0.00	0.00	0.00
Grand Total:							0.00