



j-Bonds High/Low Report

High/Low for 30/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/05/2007	R153 jBond	8.1700	8.2950	1.53	0.00	0.00	0.00
30/05/2007	R157 jBond	7.7700	7.8700	1.29	0.00	0.00	0.00
30/05/2007	R186 jBond	7.4900	7.5800	1.20	0.00	0.00	0.00
30/05/2007	R196 jBond	8.5500	8.7050	1.81	0.00	0.00	0.00
30/05/2007	R201 jBond	7.8250	7.9300	1.34	0.00	0.00	0.00
30/05/2007	R203 jBond	7.7150	7.8100	1.23	0.00	0.00	0.00
30/05/2007	R204 jBond	7.7000	7.8000	1.30	0.00	0.00	0.00
30/05/2007	R206 jBond	7.8250	7.9300	1.34	0.00	0.00	0.00
30/05/2007	R207 jBond	7.6400	7.7400	1.31	0.00	0.00	0.00
30/05/2007	R209 jBond	7.2000	7.2950	1.32	0.00	0.00	0.00
Grand Total:							0.00