



j-Bonds High/Low Report

High/Low for 28/05/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/05/2007	R153 jBond	8.1650	8.1700	0.06	0.00	0.00	0.00
28/05/2007	R157 jBond	7.7700	7.7800	0.13	0.00	0.00	0.00
28/05/2007	R186 jBond	7.4800	7.4900	0.13	0.00	0.00	0.00
28/05/2007	R196 jBond	8.5450	8.5500	0.06	0.00	0.00	0.00
28/05/2007	R201 jBond	7.8200	7.8300	0.13	0.00	0.00	0.00
28/05/2007	R203 jBond	7.7200	7.7250	0.06	0.00	0.00	0.00
28/05/2007	R204 jBond	7.7050	7.7150	0.13	0.00	0.00	0.00
28/05/2007	R206 jBond	7.8200	7.8300	0.13	0.00	0.00	0.00
28/05/2007	R207 jBond	7.6400	7.6450	0.07	0.00	0.00	0.00
28/05/2007	R209 jBond	7.1800	7.1900	0.14	0.00	0.00	0.00
Grand Total:							0.00