

j-Bonds High/Low Report

High/Low for 27/05/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/05/2008	R153 jBond	10.7350	10.8950	1.49	0.00	0.00	0.00
27/05/2008	R157 jBond	9.6500	9.7550	1.09	0.00	0.00	0.00
27/05/2008	R186 jBond	9.4300	9.5400	1.17	0.00	0.00	0.00
27/05/2008	R196 jBond	11.9160	11.9330	0.14	0.00	0.00	0.00
27/05/2008	R201 jBond	9.7250	9.8150	0.93	0.00	0.00	0.00
27/05/2008	R203 jBond	9.6100	9.7150	1.09	0.00	0.00	0.00
27/05/2008	R204 jBond	9.5750	9.6850	1.15	0.00	0.00	0.00
27/05/2008	R206 jBond	9.7750	9.8750	1.02	0.00	0.00	0.00
27/05/2008	R207 jBond	9.5500	9.6500	1.05	0.00	0.00	0.00
27/05/2008	R209 jBond	9.2250	9.3250	1.08	0.00	0.00	0.00
Grand Total:							0.00