

j-Bonds High/Low Report

High/Low for 26/05/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/05/2008	R153 jBond	10.7350	10.7350	0.00	0.00	0.00	0.00
26/05/2008	R157 jBond	9.6500	9.6500	0.00	0.00	0.00	0.00
26/05/2008	R186 jBond	9.4300	9.4300	0.00	0.00	0.00	0.00
26/05/2008	R196 jBond	11.9000	11.9160	0.13	0.00	0.00	0.00
26/05/2008	R201 jBond	9.7250	9.7250	0.00	0.00	0.00	0.00
26/05/2008	R203 jBond	9.6100	9.6100	0.00	0.00	0.00	0.00
26/05/2008	R204 jBond	9.5750	9.5750	0.00	0.00	0.00	0.00
26/05/2008	R206 jBond	9.7750	9.7750	0.00	0.00	0.00	0.00
26/05/2008	R207 jBond	9.5500	9.5500	0.00	0.00	0.00	0.00
26/05/2008	R209 jBond	9.2250	9.2250	0.00	0.00	0.00	0.00
Grand Total:							0.00