

j-Bonds High/Low Report

High/Low for 26/06/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/06/2008	R153 jBond	11.6200	11.6950	0.65	0.00	0.00	0.00
26/06/2008	R157 jBond	10.6000	10.6400	0.38	0.00	0.00	0.00
26/06/2008	R186 jBond	10.3800	10.4100	0.29	0.00	0.00	0.00
26/06/2008	R196 jBond	12.2810	12.3560	0.61	0.00	0.00	0.00
26/06/2008	R201 jBond	10.6950	10.7250	0.28	0.00	0.00	0.00
26/06/2008	R203 jBond	10.6100	10.6450	0.33	0.00	0.00	0.00
26/06/2008	R204 jBond	10.5650	10.6000	0.33	0.00	0.00	0.00
26/06/2008	R206 jBond	10.7850	10.8200	0.32	0.00	0.00	0.00
26/06/2008	R207 jBond	10.5600	10.6000	0.38	0.00	0.00	0.00
26/06/2008	R209 jBond	10.1600	10.1800	0.20	0.00	0.00	0.00
Grand Total:							0.00