



j-Bonds High/Low Report

High/Low for 19/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/06/2007	R153 jBond	8.7400	8.7600	0.23	0.00	0.00	0.00
19/06/2007	R157 jBond	8.1450	8.1600	0.18	0.00	0.00	0.00
19/06/2007	R186 jBond	7.8550	7.8700	0.19	0.00	0.00	0.00
19/06/2007	R196 jBond	9.1000	9.1400	0.44	0.00	0.00	0.00
19/06/2007	R201 jBond	8.2100	8.2200	0.12	0.00	0.00	0.00
19/06/2007	R203 jBond	8.0400	8.0550	0.19	0.00	0.00	0.00
19/06/2007	R204 jBond	8.0150	8.0300	0.19	0.00	0.00	0.00
19/06/2007	R206 jBond	8.2100	8.2200	0.12	0.00	0.00	0.00
19/06/2007	R207 jBond	7.9900	8.0050	0.19	0.00	0.00	0.00
19/06/2007	R209 jBond	7.5450	7.5600	0.20	0.00	0.00	0.00
Grand Total:							0.00