



j-Bonds High/Low Report

High/Low for 26/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/06/2007	R153 jBond	8.9600	8.9900	0.33	0.00	0.00	0.00
26/06/2007	R157 jBond	8.3100	8.3700	0.72	0.00	0.00	0.00
26/06/2007	R186 jBond	8.0100	8.0800	0.87	0.00	0.00	0.00
26/06/2007	R196 jBond	9.3200	9.3500	0.32	0.00	0.00	0.00
26/06/2007	R201 jBond	8.3750	8.4350	0.72	0.00	0.00	0.00
26/06/2007	R203 jBond	8.2100	8.2800	0.85	0.00	0.00	0.00
26/06/2007	R204 jBond	8.1950	8.2700	0.92	0.00	0.00	0.00
26/06/2007	R206 jBond	8.3750	8.4400	0.78	0.00	0.00	0.00
26/06/2007	R207 jBond	8.1550	8.2200	0.80	0.00	0.00	0.00
26/06/2007	R209 jBond	7.7000	7.7750	0.97	0.00	0.00	0.00
Grand Total:							0.00