



# j-Bonds High/Low Report

High/Low for 21/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/06/2007	R153 jBond	8.8400	8.9600	1.36	0.00	0.00	0.00
21/06/2007	R157 jBond	8.2200	8.2900	0.85	0.00	0.00	0.00
21/06/2007	R186 jBond	7.9250	7.9950	0.88	0.00	0.00	0.00
21/06/2007	R196 jBond	9.2050	9.3250	1.30	0.00	0.00	0.00
21/06/2007	R201 jBond	8.2850	8.3550	0.84	0.00	0.00	0.00
21/06/2007	R203 jBond	8.1200	8.1900	0.86	0.00	0.00	0.00
21/06/2007	R204 jBond	8.0950	8.1600	0.80	0.00	0.00	0.00
21/06/2007	R206 jBond	8.2850	8.3550	0.84	0.00	0.00	0.00
21/06/2007	R207 jBond	8.0700	8.1400	0.87	0.00	0.00	0.00
21/06/2007	R209 jBond	7.6150	7.6850	0.92	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>