

## j-Bonds High/Low Report

High/Low for 27/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/06/2007	R153 jBond	8.9900	9.0500	0.67	0.00	0.00	0.00
27/06/2007	R157 jBond	8.3700	8.4550	1.02	0.00	0.00	0.00
27/06/2007	R186 jBond	8.0800	8.1800	1.24	0.00	0.00	0.00
27/06/2007	R196 jBond	9.3500	9.4100	0.64	0.00	0.00	0.00
27/06/2007	R201 jBond	8.4350	8.5250	1.07	0.00	0.00	0.00
27/06/2007	R203 jBond	8.2800	8.3650	1.03	0.00	0.00	0.00
27/06/2007	R204 jBond	8.2700	8.3550	1.03	0.00	0.00	0.00
27/06/2007	R206 jBond	8.4400	8.5250	1.01	0.00	0.00	0.00
27/06/2007	R207 jBond	8.2200	8.3050	1.03	0.00	0.00	0.00
27/06/2007	R209 jBond	7.7750	7.8700	1.22	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>