



j-Bonds High/Low Report

High/Low for 14/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/06/2007	R153 jBond	8.7700	8.7450	(0.29)	0.00	0.00	0.00
14/06/2007	R157 jBond	8.1500	8.1400	(0.12)	0.00	0.00	0.00
14/06/2007	R186 jBond	7.8650	7.8600	(0.06)	0.00	0.00	0.00
14/06/2007	R196 jBond	9.1250	9.1050	(0.22)	0.00	0.00	0.00
14/06/2007	R201 jBond	8.2200	8.2100	(0.12)	0.00	0.00	0.00
14/06/2007	R203 jBond	8.0450	8.0400	(0.06)	0.00	0.00	0.00
14/06/2007	R204 jBond	8.0300	8.0150	(0.19)	0.00	0.00	0.00
14/06/2007	R206 jBond	8.2150	8.2100	(0.06)	0.00	0.00	0.00
14/06/2007	R207 jBond	8.0000	7.9900	(0.13)	0.00	0.00	0.00
14/06/2007	R209 jBond	7.5650	7.5500	(0.20)	0.00	0.00	0.00
Grand Total:							0.00