



j-Bonds High/Low Report

High/Low for 29/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/06/2007	R153 jBond	9.1100	9.0850	(0.27)	0.00	0.00	0.00
29/06/2007	R157 jBond	8.5100	8.4900	(0.24)	0.00	0.00	0.00
29/06/2007	R186 jBond	8.2450	8.2450	0.00	0.00	0.00	0.00
29/06/2007	R196 jBond	9.4750	9.4500	(0.26)	0.00	0.00	0.00
29/06/2007	R201 jBond	8.5800	8.5600	(0.23)	0.00	0.00	0.00
29/06/2007	R203 jBond	8.4200	8.4000	(0.24)	0.00	0.00	0.00
29/06/2007	R204 jBond	8.4100	8.3900	(0.24)	0.00	0.00	0.00
29/06/2007	R206 jBond	8.5800	8.5650	(0.17)	0.00	0.00	0.00
29/06/2007	R207 jBond	8.3650	8.3400	(0.30)	0.00	0.00	0.00
29/06/2007	R209 jBond	7.9500	7.9500	0.00	0.00	0.00	0.00
Grand Total:							0.00