



j-Bonds High/Low Report

High/Low for 13/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/06/2007	R153 jBond	8.7600	8.7700	0.11	0.00	0.00	0.00
13/06/2007	R157 jBond	8.1550	8.1500	(0.06)	0.00	0.00	0.00
13/06/2007	R186 jBond	7.8650	7.8650	0.00	0.00	0.00	0.00
13/06/2007	R196 jBond	9.1150	9.1250	0.11	0.00	0.00	0.00
13/06/2007	R201 jBond	8.2250	8.2200	(0.06)	0.00	0.00	0.00
13/06/2007	R203 jBond	8.0400	8.0450	0.06	0.00	0.00	0.00
13/06/2007	R204 jBond	8.0350	8.0300	(0.06)	0.00	0.00	0.00
13/06/2007	R206 jBond	8.2200	8.2150	(0.06)	0.00	0.00	0.00
13/06/2007	R207 jBond	8.0000	8.0000	0.00	0.00	0.00	0.00
13/06/2007	R209 jBond	7.5650	7.5650	0.00	0.00	0.00	0.00
Grand Total:							0.00