



j-Bonds High/Low Report

High/Low for 18/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
18/06/2007	R153 jBond	8.7550	8.7400	(0.17)	0.00	0.00	0.00
18/06/2007	R157 jBond	8.1550	8.1450	(0.12)	0.00	0.00	0.00
18/06/2007	R186 jBond	7.8750	7.8550	(0.25)	0.00	0.00	0.00
18/06/2007	R196 jBond	9.1150	9.1000	(0.16)	0.00	0.00	0.00
18/06/2007	R201 jBond	8.2200	8.2100	(0.12)	0.00	0.00	0.00
18/06/2007	R203 jBond	8.0550	8.0400	(0.19)	0.00	0.00	0.00
18/06/2007	R204 jBond	8.0300	8.0150	(0.19)	0.00	0.00	0.00
18/06/2007	R206 jBond	8.2200	8.2100	(0.12)	0.00	0.00	0.00
18/06/2007	R207 jBond	8.0050	7.9900	(0.19)	0.00	0.00	0.00
18/06/2007	R209 jBond	7.5650	7.5450	(0.26)	0.00	0.00	0.00
Grand Total:							0.00