



j-Bonds High/Low Report

High/Low for 22/06/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/06/2007	R153 jBond	8.9600	8.9550	(0.06)	0.00	0.00	0.00
22/06/2007	R157 jBond	8.2900	8.3000	0.12	0.00	0.00	0.00
22/06/2007	R186 jBond	7.9950	8.0000	0.06	0.00	0.00	0.00
22/06/2007	R196 jBond	9.3250	9.3150	(0.11)	0.00	0.00	0.00
22/06/2007	R201 jBond	8.3550	8.3650	0.12	0.00	0.00	0.00
22/06/2007	R203 jBond	8.1900	8.2000	0.12	0.00	0.00	0.00
22/06/2007	R204 jBond	8.1600	8.1700	0.12	0.00	0.00	0.00
22/06/2007	R206 jBond	8.3550	8.3650	0.12	0.00	0.00	0.00
22/06/2007	R207 jBond	8.1400	8.1450	0.06	0.00	0.00	0.00
22/06/2007	R209 jBond	7.6850	7.6900	0.07	0.00	0.00	0.00
Grand Total:							0.00