

j-Bonds High/Low Report

High/Low for 24/06/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/06/2008	R153 jBond	11.6700	11.6800	0.09	0.00	0.00	0.00
24/06/2008	R157 jBond	10.6200	10.6700	0.47	0.00	0.00	0.00
24/06/2008	R186 jBond	10.4100	10.4500	0.38	0.00	0.00	0.00
24/06/2008	R196 jBond	12.2940	12.2910	(0.02)	0.00	0.00	0.00
24/06/2008	R201 jBond	10.6950	10.7600	0.61	0.00	0.00	0.00
24/06/2008	R203 jBond	10.6200	10.6700	0.47	0.00	0.00	0.00
24/06/2008	R204 jBond	10.5850	10.6300	0.43	0.00	0.00	0.00
24/06/2008	R206 jBond	10.7900	10.8400	0.46	0.00	0.00	0.00
24/06/2008	R207 jBond	10.5750	10.6250	0.47	0.00	0.00	0.00
24/06/2008	R209 jBond	10.1900	10.2350	0.44	0.00	0.00	0.00
Grand Total:							0.00