



# j-Bonds High/Low Report

High/Low for 13/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/03/2007	R153 jBond	7.9550	7.9550	0.00	0.00	0.00	0.00
13/03/2007	R157 jBond	7.6150	7.6050	(0.13)	0.00	0.00	0.00
13/03/2007	R186 jBond	7.3950	7.3700	(0.34)	0.00	0.00	0.00
13/03/2007	R194 jBond	8.9000	8.9000	0.00	0.00	0.00	0.00
13/03/2007	R196 jBond	8.3650	8.3650	0.00	0.00	0.00	0.00
13/03/2007	R201 jBond	7.6600	7.6450	(0.20)	0.00	0.00	0.00
13/03/2007	R203 jBond	7.5550	7.5400	(0.20)	0.00	0.00	0.00
13/03/2007	R204 jBond	7.5550	7.5350	(0.26)	0.00	0.00	0.00
13/03/2007	R206 jBond	7.6550	7.6450	(0.13)	0.00	0.00	0.00
13/03/2007	R207 jBond	7.4550	7.4500	(0.07)	0.00	0.00	0.00
13/03/2007	R209 jBond	7.0850	7.0600	(0.35)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>