



j-Bonds High/Low Report

High/Low for 15/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/03/2007	R153 jBond	8.0050	7.9900	(0.19)	0.00	0.00	0.00
15/03/2007	R157 jBond	7.6650	7.6350	(0.39)	0.00	0.00	0.00
15/03/2007	R186 jBond	7.4000	7.3550	(0.61)	0.00	0.00	0.00
15/03/2007	R196 jBond	8.4150	8.4000	(0.18)	0.00	0.00	0.00
15/03/2007	R201 jBond	7.7100	7.6800	(0.39)	0.00	0.00	0.00
15/03/2007	R203 jBond	7.6050	7.5750	(0.39)	0.00	0.00	0.00
15/03/2007	R204 jBond	7.5950	7.5650	(0.39)	0.00	0.00	0.00
15/03/2007	R206 jBond	7.7050	7.6800	(0.32)	0.00	0.00	0.00
15/03/2007	R207 jBond	7.5150	7.4850	(0.40)	0.00	0.00	0.00
15/03/2007	R209 jBond	7.0950	7.0550	(0.56)	0.00	0.00	0.00
Grand Total:							0.00