



# j-Bonds High/Low Report

High/Low for 20/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/03/2007	R153 jBond	7.9700	7.9600	(0.13)	0.00	0.00	0.00
20/03/2007	R157 jBond	7.6300	7.6300	0.00	0.00	0.00	0.00
20/03/2007	R186 jBond	7.3550	7.3650	0.14	0.00	0.00	0.00
20/03/2007	R196 jBond	8.3850	8.3800	(0.06)	0.00	0.00	0.00
20/03/2007	R201 jBond	7.6750	7.6750	0.00	0.00	0.00	0.00
20/03/2007	R203 jBond	7.5600	7.5600	0.00	0.00	0.00	0.00
20/03/2007	R204 jBond	7.5500	7.5500	0.00	0.00	0.00	0.00
20/03/2007	R206 jBond	7.6700	7.6700	0.00	0.00	0.00	0.00
20/03/2007	R207 jBond	7.4750	7.4750	0.00	0.00	0.00	0.00
20/03/2007	R209 jBond	7.0600	7.0800	0.28	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>