



j-Bonds High/Low Report

High/Low for 29/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/03/2007	R153 jBond	8.1700	8.1400	(0.37)	0.00	0.00	0.00
29/03/2007	R157 jBond	7.8000	7.7800	(0.26)	0.00	0.00	0.00
29/03/2007	R186 jBond	7.5150	7.4950	(0.27)	0.00	0.00	0.00
29/03/2007	R196 jBond	8.5700	8.5400	(0.35)	0.00	0.00	0.00
29/03/2007	R201 jBond	7.8600	7.8400	(0.25)	0.00	0.00	0.00
29/03/2007	R203 jBond	7.7250	7.7100	(0.19)	0.00	0.00	0.00
29/03/2007	R204 jBond	7.7150	7.6950	(0.26)	0.00	0.00	0.00
29/03/2007	R206 jBond	7.8600	7.8400	(0.25)	0.00	0.00	0.00
29/03/2007	R207 jBond	7.6400	7.6200	(0.26)	0.00	0.00	0.00
29/03/2007	R209 jBond	7.2250	7.2050	(0.28)	0.00	0.00	0.00
Grand Total:							0.00