



j-Bonds High/Low Report

High/Low for 14/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/03/2007	R153 jBond	7.9550	8.0050	0.63	0.00	0.00	0.00
14/03/2007	R157 jBond	7.6050	7.6650	0.79	0.00	0.00	0.00
14/03/2007	R186 jBond	7.3700	7.4000	0.41	0.00	0.00	0.00
14/03/2007	R196 jBond	8.3650	8.4150	0.60	0.00	0.00	0.00
14/03/2007	R201 jBond	7.6450	7.7100	0.85	0.00	0.00	0.00
14/03/2007	R203 jBond	7.5400	7.6050	0.86	0.00	0.00	0.00
14/03/2007	R204 jBond	7.5350	7.5950	0.80	0.00	0.00	0.00
14/03/2007	R206 jBond	7.6450	7.7050	0.78	0.00	0.00	0.00
14/03/2007	R207 jBond	7.4500	7.5150	0.87	0.00	0.00	0.00
14/03/2007	R209 jBond	8.9000	7.0950	(20.28)	0.00	0.00	0.00
Grand Total:							0.00