



# j-Bonds High/Low Report

High/Low for 16/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/03/2007	R153 jBond	7.9900	7.9700	(0.25)	0.00	0.00	0.00
16/03/2007	R157 jBond	7.6350	7.6200	(0.20)	0.00	0.00	0.00
16/03/2007	R186 jBond	7.3550	7.3400	(0.20)	0.00	0.00	0.00
16/03/2007	R196 jBond	8.4000	8.3850	(0.18)	0.00	0.00	0.00
16/03/2007	R201 jBond	7.6800	7.6700	(0.13)	0.00	0.00	0.00
16/03/2007	R203 jBond	7.5750	7.5550	(0.26)	0.00	0.00	0.00
16/03/2007	R204 jBond	7.5650	7.5500	(0.20)	0.00	0.00	0.00
16/03/2007	R206 jBond	7.6800	7.6650	(0.20)	0.00	0.00	0.00
16/03/2007	R207 jBond	7.4850	7.4700	(0.20)	0.00	0.00	0.00
16/03/2007	R209 jBond	7.0550	7.0350	(0.28)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>