



j-Bonds High/Low Report

High/Low for 28/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/03/2007	R153 jBond	8.1750	8.1700	(0.06)	0.00	0.00	0.00
28/03/2007	R157 jBond	7.8000	7.8000	0.00	0.00	0.00	0.00
28/03/2007	R186 jBond	7.5150	7.5150	0.00	0.00	0.00	0.00
28/03/2007	R196 jBond	8.5750	8.5700	(0.06)	0.00	0.00	0.00
28/03/2007	R201 jBond	7.8600	7.8600	0.00	0.00	0.00	0.00
28/03/2007	R203 jBond	7.7250	7.7250	0.00	0.00	0.00	0.00
28/03/2007	R204 jBond	7.7100	7.7150	0.06	0.00	0.00	0.00
28/03/2007	R206 jBond	7.8600	7.8600	0.00	0.00	0.00	0.00
28/03/2007	R207 jBond	7.6450	7.6400	(0.07)	0.00	0.00	0.00
28/03/2007	R209 jBond	7.2250	7.2250	0.00	0.00	0.00	0.00
Grand Total:							0.00