

j-Bonds High/Low Report

High/Low for 23/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/03/2007	R153 jBond	7.9700	8.0400	0.88	0.00	0.00	0.00
23/03/2007	R157 jBond	7.6200	7.6800	0.79	0.00	0.00	0.00
23/03/2007	R186 jBond	7.3600	7.4050	0.61	0.00	0.00	0.00
23/03/2007	R196 jBond	8.3950	8.4450	0.60	0.00	0.00	0.00
23/03/2007	R201 jBond	7.6700	7.7300	0.78	0.00	0.00	0.00
23/03/2007	R203 jBond	7.5500	7.6100	0.79	0.00	0.00	0.00
23/03/2007	R204 jBond	7.5400	7.5950	0.73	0.00	0.00	0.00
23/03/2007	R206 jBond	7.6650	7.7250	0.78	0.00	0.00	0.00
23/03/2007	R207 jBond	7.4800	7.5350	0.74	0.00	0.00	0.00
23/03/2007	R209 jBond	7.0800	7.1200	0.56	0.00	0.00	0.00
Grand Total:							0.00