

j-Bonds High/Low Report

High/Low for 26/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/03/2007	R153 jBond	8.0400	8.1000	0.75	0.00	0.00	0.00
26/03/2007	R157 jBond	7.6800	7.7250	0.59	0.00	0.00	0.00
26/03/2007	R186 jBond	7.4050	7.4450	0.54	0.00	0.00	0.00
26/03/2007	R196 jBond	8.4450	8.5000	0.65	0.00	0.00	0.00
26/03/2007	R201 jBond	7.7300	7.7850	0.71	0.00	0.00	0.00
26/03/2007	R203 jBond	7.6100	7.6550	0.59	0.00	0.00	0.00
26/03/2007	R204 jBond	7.5950	7.6400	0.59	0.00	0.00	0.00
26/03/2007	R206 jBond	7.7250	7.7850	0.78	0.00	0.00	0.00
26/03/2007	R207 jBond	7.5350	7.5750	0.53	0.00	0.00	0.00
26/03/2007	R209 jBond	7.1200	7.1600	0.56	0.00	0.00	0.00
Grand Total:							0.00