



j-Bonds High/Low Report

High/Low for 27/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/03/2007	R153 jBond	8.1000	8.1750	0.93	0.00	0.00	0.00
27/03/2007	R157 jBond	7.7250	7.8000	0.97	0.00	0.00	0.00
27/03/2007	R186 jBond	7.4450	7.5150	0.94	0.00	0.00	0.00
27/03/2007	R196 jBond	8.5000	8.5750	0.88	0.00	0.00	0.00
27/03/2007	R201 jBond	7.7850	7.8600	0.96	0.00	0.00	0.00
27/03/2007	R203 jBond	7.6550	7.7250	0.91	0.00	0.00	0.00
27/03/2007	R204 jBond	7.6400	7.7100	0.92	0.00	0.00	0.00
27/03/2007	R206 jBond	7.7850	7.8600	0.96	0.00	0.00	0.00
27/03/2007	R207 jBond	7.5750	7.6450	0.92	0.00	0.00	0.00
27/03/2007	R209 jBond	7.1600	7.2250	0.91	0.00	0.00	0.00
Grand Total:							0.00