



j-Bonds High/Low Report

High/Low for 30/03/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/03/2007	R153 jBond	8.1400	8.1900	0.61	0.00	0.00	0.00
30/03/2007	R157 jBond	7.7800	7.8400	0.77	0.00	0.00	0.00
30/03/2007	R186 jBond	7.4950	7.5550	0.80	0.00	0.00	0.00
30/03/2007	R196 jBond	8.5400	8.5800	0.47	0.00	0.00	0.00
30/03/2007	R201 jBond	7.8400	7.8950	0.70	0.00	0.00	0.00
30/03/2007	R203 jBond	7.7100	7.7650	0.71	0.00	0.00	0.00
30/03/2007	R204 jBond	7.6950	7.7550	0.78	0.00	0.00	0.00
30/03/2007	R206 jBond	7.8400	7.9000	0.77	0.00	0.00	0.00
30/03/2007	R207 jBond	7.6200	7.6800	0.79	0.00	0.00	0.00
30/03/2007	R209 jBond	7.2050	7.2650	0.83	0.00	0.00	0.00
Grand Total:							0.00