



j-Bonds High/Low Report

High/Low for 27/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/02/2007	R153 jBond	7.8900	7.9400	0.63	0.00	0.00	0.00
27/02/2007	R157 jBond	7.5750	7.6050	0.40	0.00	0.00	0.00
27/02/2007	R186 jBond	7.3150	7.3700	0.75	0.00	0.00	0.00
27/02/2007	R194 jBond	8.5040	8.4860	(0.21)	0.00	0.00	0.00
27/02/2007	R196 jBond	8.2550	8.2550	0.00	0.00	0.00	0.00
27/02/2007	R201 jBond	7.5950	7.6400	0.59	0.00	0.00	0.00
27/02/2007	R203 jBond	7.4800	7.5150	0.47	0.00	0.00	0.00
27/02/2007	R204 jBond	7.4600	7.4900	0.40	0.00	0.00	0.00
27/02/2007	R206 jBond	7.6150	7.6500	0.46	0.00	0.00	0.00
27/02/2007	R207 jBond	7.4000	7.4300	0.41	0.00	0.00	0.00
Grand Total:							0.00