



j-Bonds High/Low Report

High/Low for 15/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/02/2007	R153 jBond	8.0500	7.9700	(0.99)	0.00	0.00	0.00
15/02/2007	R157 jBond	7.7250	7.6600	(0.84)	0.00	0.00	0.00
15/02/2007	R186 jBond	7.4300	7.3850	(0.61)	0.00	0.00	0.00
15/02/2007	R194 jBond	8.8750	8.7450	(1.46)	0.00	0.00	0.00
15/02/2007	R196 jBond	8.5300	8.4600	(0.82)	0.00	0.00	0.00
15/02/2007	R201 jBond	7.7200	7.6600	(0.78)	0.00	0.00	0.00
15/02/2007	R203 jBond	7.6150	7.5600	(0.72)	0.00	0.00	0.00
15/02/2007	R204 jBond	7.5750	7.5200	(0.73)	0.00	0.00	0.00
15/02/2007	R206 jBond	7.7350	7.6750	(0.78)	0.00	0.00	0.00
15/02/2007	R207 jBond	7.5250	7.4750	(0.66)	0.00	0.00	0.00
Grand Total:							0.00