



j-Bonds High/Low Report

High/Low for 22/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/02/2007	R153 jBond	7.8900	7.8000	(1.14)	0.00	0.00	0.00
22/02/2007	R157 jBond	7.5500	7.4800	(0.93)	0.00	0.00	0.00
22/02/2007	R186 jBond	7.2750	7.2000	(1.03)	0.00	0.00	0.00
22/02/2007	R194 jBond	8.5380	8.4090	(1.51)	0.00	0.00	0.00
22/02/2007	R196 jBond	8.2850	8.1500	(1.63)	0.00	0.00	0.00
22/02/2007	R201 jBond	7.5550	7.4900	(0.86)	0.00	0.00	0.00
22/02/2007	R203 jBond	7.4500	7.3800	(0.94)	0.00	0.00	0.00
22/02/2007	R204 jBond	7.4250	7.3550	(0.94)	0.00	0.00	0.00
22/02/2007	R206 jBond	7.5700	7.5050	(0.86)	0.00	0.00	0.00
22/02/2007	R207 jBond	7.3800	7.3050	(1.02)	0.00	0.00	0.00
Grand Total:							0.00