



j-Bonds High/Low Report

High/Low for 23/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/02/2007	R153 jBond	7.8000	7.8200	0.26	0.00	0.00	0.00
23/02/2007	R157 jBond	7.4800	7.5000	0.27	0.00	0.00	0.00
23/02/2007	R186 jBond	7.2000	7.2300	0.42	0.00	0.00	0.00
23/02/2007	R194 jBond	8.4090	8.4840	0.89	0.00	0.00	0.00
23/02/2007	R196 jBond	8.1500	8.2250	0.92	0.00	0.00	0.00
23/02/2007	R201 jBond	7.4900	7.5150	0.33	0.00	0.00	0.00
23/02/2007	R203 jBond	7.3800	7.4000	0.27	0.00	0.00	0.00
23/02/2007	R204 jBond	7.3550	7.3800	0.34	0.00	0.00	0.00
23/02/2007	R206 jBond	7.5050	7.5350	0.40	0.00	0.00	0.00
23/02/2007	R207 jBond	7.3050	7.3250	0.27	0.00	0.00	0.00
Grand Total:							0.00