



j-Bonds High/Low Report

High/Low for 13/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/02/2007	R153 jBond	8.1050	8.0750	(0.37)	0.00	0.00	0.00
13/02/2007	R157 jBond	7.7700	7.7400	(0.39)	0.00	0.00	0.00
13/02/2007	R186 jBond	7.4500	7.4300	(0.27)	0.00	0.00	0.00
13/02/2007	R194 jBond	8.8100	8.8400	0.34	0.00	0.00	0.00
13/02/2007	R196 jBond	8.6550	8.6000	(0.64)	0.00	0.00	0.00
13/02/2007	R201 jBond	7.7650	7.7350	(0.39)	0.00	0.00	0.00
13/02/2007	R203 jBond	7.6550	7.6250	(0.39)	0.00	0.00	0.00
13/02/2007	R204 jBond	7.6200	7.5900	(0.39)	0.00	0.00	0.00
13/02/2007	R206 jBond	7.7800	7.7500	(0.39)	0.00	0.00	0.00
13/02/2007	R207 jBond	7.5650	7.5350	(0.40)	0.00	0.00	0.00
Grand Total:							0.00