



j-Bonds High/Low Report

High/Low for 20/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/02/2007	R153 jBond	7.9100	7.8950	(0.19)	0.00	0.00	0.00
20/02/2007	R157 jBond	7.6100	7.5500	(0.79)	0.00	0.00	0.00
20/02/2007	R186 jBond	7.3300	7.2800	(0.68)	0.00	0.00	0.00
20/02/2007	R194 jBond	8.6000	8.5500	(0.58)	0.00	0.00	0.00
20/02/2007	R196 jBond	8.3450	8.2950	(0.60)	0.00	0.00	0.00
20/02/2007	R201 jBond	7.6100	7.5500	(0.79)	0.00	0.00	0.00
20/02/2007	R203 jBond	7.5100	7.4550	(0.73)	0.00	0.00	0.00
20/02/2007	R204 jBond	7.4700	7.4300	(0.54)	0.00	0.00	0.00
20/02/2007	R206 jBond	7.6200	7.5600	(0.79)	0.00	0.00	0.00
20/02/2007	R207 jBond	7.4300	7.3800	(0.67)	0.00	0.00	0.00
Grand Total:							0.00