



# j-Bonds High/Low Report

High/Low for 14/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/02/2007	R153 jBond	8.0750	8.0500	(0.31)	0.00	0.00	0.00
14/02/2007	R157 jBond	7.7400	7.7250	(0.19)	0.00	0.00	0.00
14/02/2007	R186 jBond	7.4300	7.4300	0.00	0.00	0.00	0.00
14/02/2007	R194 jBond	8.8400	8.8750	0.40	0.00	0.00	0.00
14/02/2007	R196 jBond	8.6000	8.5300	(0.81)	0.00	0.00	0.00
14/02/2007	R201 jBond	7.7350	7.7200	(0.19)	0.00	0.00	0.00
14/02/2007	R203 jBond	7.6250	7.6150	(0.13)	0.00	0.00	0.00
14/02/2007	R204 jBond	7.5900	7.5750	(0.20)	0.00	0.00	0.00
14/02/2007	R206 jBond	7.7500	7.7350	(0.19)	0.00	0.00	0.00
14/02/2007	R207 jBond	7.5350	7.5250	(0.13)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>