



j-Bonds High/Low Report

High/Low for 21/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/02/2007	R153 jBond	7.8950	7.8900	(0.06)	0.00	0.00	0.00
21/02/2007	R157 jBond	7.5500	7.5500	0.00	0.00	0.00	0.00
21/02/2007	R186 jBond	7.2800	7.2750	(0.07)	0.00	0.00	0.00
21/02/2007	R194 jBond	8.5500	8.5380	(0.14)	0.00	0.00	0.00
21/02/2007	R196 jBond	8.2950	8.2850	(0.12)	0.00	0.00	0.00
21/02/2007	R201 jBond	7.5500	7.5550	0.07	0.00	0.00	0.00
21/02/2007	R203 jBond	7.4550	7.4500	(0.07)	0.00	0.00	0.00
21/02/2007	R204 jBond	7.4300	7.4250	(0.07)	0.00	0.00	0.00
21/02/2007	R206 jBond	7.5600	7.5700	0.13	0.00	0.00	0.00
21/02/2007	R207 jBond	7.3800	7.3800	0.00	0.00	0.00	0.00
Grand Total:							0.00