



j-Bonds High/Low Report

High/Low for 16/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/02/2007	R153 jBond	7.9700	7.9700	0.00	0.00	0.00	0.00
16/02/2007	R157 jBond	7.6600	7.6700	0.13	0.00	0.00	0.00
16/02/2007	R186 jBond	7.3850	7.3900	0.07	0.00	0.00	0.00
16/02/2007	R194 jBond	8.7450	8.6320	(1.29)	0.00	0.00	0.00
16/02/2007	R196 jBond	8.4600	8.3900	(0.83)	0.00	0.00	0.00
16/02/2007	R201 jBond	7.6600	7.6700	0.13	0.00	0.00	0.00
16/02/2007	R203 jBond	7.5600	7.5700	0.13	0.00	0.00	0.00
16/02/2007	R204 jBond	7.5200	7.5300	0.13	0.00	0.00	0.00
16/02/2007	R206 jBond	7.6750	7.6850	0.13	0.00	0.00	0.00
16/02/2007	R207 jBond	7.4750	7.4900	0.20	0.00	0.00	0.00
Grand Total:							0.00