



j-Bonds High/Low Report

High/Low for 26/02/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/02/2007	R153 jBond	7.8200	7.8900	0.90	0.00	0.00	0.00
26/02/2007	R157 jBond	7.5000	7.5750	1.00	0.00	0.00	0.00
26/02/2007	R186 jBond	7.2300	7.3150	1.18	0.00	0.00	0.00
26/02/2007	R194 jBond	8.4840	8.5040	0.24	0.00	0.00	0.00
26/02/2007	R196 jBond	8.2250	8.2550	0.36	0.00	0.00	0.00
26/02/2007	R201 jBond	7.5150	7.5950	1.06	0.00	0.00	0.00
26/02/2007	R203 jBond	7.4000	7.4800	1.08	0.00	0.00	0.00
26/02/2007	R204 jBond	7.3800	7.4600	1.08	0.00	0.00	0.00
26/02/2007	R206 jBond	7.5350	7.6150	1.06	0.00	0.00	0.00
26/02/2007	R207 jBond	7.3250	7.4000	1.02	0.00	0.00	0.00
Grand Total:							0.00