



# j-Bonds High/Low Report

High/Low for 15/01/2007

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 15/01/2007          | R153 jBond       | 8.2250                 | 8.2400                | 0.18              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R157 jBond       | 7.8650                 | 7.8800                | 0.19              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R186 jBond       | 7.4750                 | 7.4900                | 0.20              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R194 jBond       | 8.8500                 | 8.8650                | 0.17              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R196 jBond       | 8.6450                 | 8.6950                | 0.58              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R201 jBond       | 7.8650                 | 7.8750                | 0.13              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R203 jBond       | 7.7600                 | 7.7700                | 0.13              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R204 jBond       | 7.6950                 | 7.7050                | 0.13              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R206 jBond       | 7.8900                 | 7.9000                | 0.13              | 0.00           | 0.00          | 0.00          |
| 15/01/2007          | R207 jBond       | 7.6250                 | 7.6350                | 0.13              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |