



# j-Bonds High/Low Report

High/Low for 17/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/01/2007	R153 jBond	8.2800	8.3100	0.36	0.00	0.00	0.00
17/01/2007	R157 jBond	7.9550	7.9500	(0.06)	0.00	0.00	0.00
17/01/2007	R186 jBond	7.5750	7.5850	0.13	0.00	0.00	0.00
17/01/2007	R194 jBond	8.9050	8.9250	0.22	0.00	0.00	0.00
17/01/2007	R196 jBond	8.7350	8.7800	0.52	0.00	0.00	0.00
17/01/2007	R201 jBond	7.9500	7.9450	(0.06)	0.00	0.00	0.00
17/01/2007	R203 jBond	7.8500	7.8450	(0.06)	0.00	0.00	0.00
17/01/2007	R204 jBond	7.7850	7.7800	(0.06)	0.00	0.00	0.00
17/01/2007	R206 jBond	7.9750	7.9700	(0.06)	0.00	0.00	0.00
17/01/2007	R207 jBond	7.7150	7.7100	(0.06)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>