



## j-Bonds High/Low Report

High/Low for 18/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
18/01/2007	R153 jBond	8.3100	8.2300	(0.96)	0.00	0.00	0.00
18/01/2007	R157 jBond	7.9500	7.8350	(1.45)	0.00	0.00	0.00
18/01/2007	R186 jBond	7.5850	7.4750	(1.45)	0.00	0.00	0.00
18/01/2007	R194 jBond	8.9250	8.8400	(0.95)	0.00	0.00	0.00
18/01/2007	R196 jBond	8.7800	8.7000	(0.91)	0.00	0.00	0.00
18/01/2007	R201 jBond	7.9450	7.8300	(1.45)	0.00	0.00	0.00
18/01/2007	R203 jBond	7.8450	7.7350	(1.40)	0.00	0.00	0.00
18/01/2007	R204 jBond	7.7800	7.6650	(1.48)	0.00	0.00	0.00
18/01/2007	R206 jBond	7.9700	7.8550	(1.44)	0.00	0.00	0.00
18/01/2007	R207 jBond	7.7100	7.5950	(1.49)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>