



# j-Bonds High/Low Report

High/Low for 30/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/01/2007	R153 jBond	8.2400	8.2150	(0.30)	0.00	0.00	0.00
30/01/2007	R157 jBond	7.8750	7.8500	(0.32)	0.00	0.00	0.00
30/01/2007	R186 jBond	7.5750	7.5500	(0.33)	0.00	0.00	0.00
30/01/2007	R194 jBond	8.7600	8.7350	(0.29)	0.00	0.00	0.00
30/01/2007	R196 jBond	8.5950	8.5950	0.00	0.00	0.00	0.00
30/01/2007	R201 jBond	7.8850	7.8550	(0.38)	0.00	0.00	0.00
30/01/2007	R203 jBond	7.7850	7.7600	(0.32)	0.00	0.00	0.00
30/01/2007	R204 jBond	7.7300	7.7050	(0.32)	0.00	0.00	0.00
30/01/2007	R206 jBond	7.9260	7.8950	(0.39)	0.00	0.00	0.00
30/01/2007	R207 jBond	7.6800	7.6550	(0.33)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>