



j-Bonds High/Low Report

High/Low for 16/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/01/2007	R153 jBond	8.2400	8.2800	0.49	0.00	0.00	0.00
16/01/2007	R157 jBond	7.8800	7.9550	0.95	0.00	0.00	0.00
16/01/2007	R186 jBond	7.4900	7.5750	1.13	0.00	0.00	0.00
16/01/2007	R194 jBond	8.8650	8.9050	0.45	0.00	0.00	0.00
16/01/2007	R196 jBond	8.6950	8.7350	0.46	0.00	0.00	0.00
16/01/2007	R201 jBond	7.8750	7.9500	0.95	0.00	0.00	0.00
16/01/2007	R203 jBond	7.7700	7.8500	1.03	0.00	0.00	0.00
16/01/2007	R204 jBond	7.7050	7.7850	1.04	0.00	0.00	0.00
16/01/2007	R206 jBond	7.9000	7.9750	0.95	0.00	0.00	0.00
16/01/2007	R207 jBond	7.6350	7.7150	1.05	0.00	0.00	0.00
Grand Total:							0.00