



j-Bonds High/Low Report

High/Low for 19/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/01/2007	R153 jBond	8.2300	8.2450	0.18	0.00	0.00	0.00
19/01/2007	R157 jBond	7.8350	7.8550	0.26	0.00	0.00	0.00
19/01/2007	R186 jBond	7.4750	7.4950	0.27	0.00	0.00	0.00
19/01/2007	R194 jBond	8.8400	8.8550	0.17	0.00	0.00	0.00
19/01/2007	R196 jBond	8.7000	8.7000	0.00	0.00	0.00	0.00
19/01/2007	R201 jBond	7.8300	7.8500	0.26	0.00	0.00	0.00
19/01/2007	R203 jBond	7.7350	7.7500	0.19	0.00	0.00	0.00
19/01/2007	R204 jBond	7.6650	7.6850	0.26	0.00	0.00	0.00
19/01/2007	R206 jBond	7.8550	7.8750	0.25	0.00	0.00	0.00
19/01/2007	R207 jBond	7.5950	7.6150	0.26	0.00	0.00	0.00
Grand Total:							0.00