

## j-Bonds High/Low Report

High/Low for 22/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/01/2007	R153 jBond	8.2450	8.2050	(0.49)	0.00	0.00	0.00
22/01/2007	R157 jBond	7.8550	7.8450	(0.13)	0.00	0.00	0.00
22/01/2007	R186 jBond	7.4950	7.4900	(0.07)	0.00	0.00	0.00
22/01/2007	R194 jBond	8.8550	8.8150	(0.45)	0.00	0.00	0.00
22/01/2007	R196 jBond	8.7000	8.6700	(0.34)	0.00	0.00	0.00
22/01/2007	R201 jBond	7.8500	7.8450	(0.06)	0.00	0.00	0.00
22/01/2007	R203 jBond	7.7500	7.7450	(0.06)	0.00	0.00	0.00
22/01/2007	R204 jBond	7.6850	7.6750	(0.13)	0.00	0.00	0.00
22/01/2007	R206 jBond	7.8750	7.8700	(0.06)	0.00	0.00	0.00
22/01/2007	R207 jBond	7.6150	7.6050	(0.13)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>