



j-Bonds High/Low Report

High/Low for 23/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/01/2007	R153 jBond	8.2050	8.2300	0.30	0.00	0.00	0.00
23/01/2007	R157 jBond	7.8450	7.8450	0.00	0.00	0.00	0.00
23/01/2007	R186 jBond	7.4900	7.4900	0.00	0.00	0.00	0.00
23/01/2007	R194 jBond	8.8150	8.8400	0.28	0.00	0.00	0.00
23/01/2007	R196 jBond	8.6700	8.6950	0.29	0.00	0.00	0.00
23/01/2007	R201 jBond	7.8450	7.8450	0.00	0.00	0.00	0.00
23/01/2007	R203 jBond	7.7450	7.7400	(0.06)	0.00	0.00	0.00
23/01/2007	R204 jBond	7.6750	7.6750	0.00	0.00	0.00	0.00
23/01/2007	R206 jBond	7.8700	7.8650	(0.06)	0.00	0.00	0.00
23/01/2007	R207 jBond	7.6050	7.6100	0.07	0.00	0.00	0.00
Grand Total:							0.00