



j-Bonds High/Low Report

High/Low for 24/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/01/2007	R153 jBond	8.2300	8.1750	(0.67)	0.00	0.00	0.00
24/01/2007	R157 jBond	7.8450	7.8050	(0.51)	0.00	0.00	0.00
24/01/2007	R186 jBond	7.4900	7.4650	(0.33)	0.00	0.00	0.00
24/01/2007	R194 jBond	8.8400	8.7800	(0.68)	0.00	0.00	0.00
24/01/2007	R196 jBond	8.6950	8.6050	(1.04)	0.00	0.00	0.00
24/01/2007	R201 jBond	7.8450	7.8050	(0.51)	0.00	0.00	0.00
24/01/2007	R203 jBond	7.7400	7.7050	(0.45)	0.00	0.00	0.00
24/01/2007	R204 jBond	7.6750	7.6400	(0.46)	0.00	0.00	0.00
24/01/2007	R206 jBond	7.8650	7.8450	(0.25)	0.00	0.00	0.00
24/01/2007	R207 jBond	7.6100	7.5750	(0.46)	0.00	0.00	0.00
Grand Total:							0.00