



j-Bonds High/Low Report

High/Low for 26/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/01/2007	R153 jBond	8.1450	8.2000	0.68	0.00	0.00	0.00
26/01/2007	R157 jBond	7.8000	7.8350	0.45	0.00	0.00	0.00
26/01/2007	R186 jBond	7.5200	7.5400	0.27	0.00	0.00	0.00
26/01/2007	R194 jBond	8.6400	8.6950	0.64	0.00	0.00	0.00
26/01/2007	R196 jBond	8.4350	8.5600	1.48	0.00	0.00	0.00
26/01/2007	R201 jBond	7.7950	7.8400	0.58	0.00	0.00	0.00
26/01/2007	R203 jBond	7.7150	7.7450	0.39	0.00	0.00	0.00
26/01/2007	R204 jBond	7.6550	7.6900	0.46	0.00	0.00	0.00
26/01/2007	R206 jBond	7.8310	7.8800	0.63	0.00	0.00	0.00
26/01/2007	R207 jBond	7.5950	7.6400	0.59	0.00	0.00	0.00
Grand Total:							0.00