



# j-Bonds High/Low Report

High/Low for 31/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/01/2007	R153 jBond	8.2150	8.1650	(0.61)	0.00	0.00	0.00
31/01/2007	R157 jBond	7.8500	7.8000	(0.64)	0.00	0.00	0.00
31/01/2007	R186 jBond	7.5500	7.5000	(0.66)	0.00	0.00	0.00
31/01/2007	R194 jBond	8.7350	8.7600	0.29	0.00	0.00	0.00
31/01/2007	R196 jBond	8.5950	8.5950	0.00	0.00	0.00	0.00
31/01/2007	R201 jBond	7.8550	7.8100	(0.57)	0.00	0.00	0.00
31/01/2007	R203 jBond	7.7600	7.7200	(0.52)	0.00	0.00	0.00
31/01/2007	R204 jBond	7.7050	7.6500	(0.71)	0.00	0.00	0.00
31/01/2007	R206 jBond	7.8950	7.8500	(0.57)	0.00	0.00	0.00
31/01/2007	R207 jBond	7.6550	7.6000	(0.72)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>