



j-Bonds High/Low Report

High/Low for 29/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/01/2007	R153 jBond	8.2000	8.2400	0.49	0.00	0.00	0.00
29/01/2007	R157 jBond	7.8350	7.8750	0.51	0.00	0.00	0.00
29/01/2007	R186 jBond	7.5400	7.5750	0.46	0.00	0.00	0.00
29/01/2007	R194 jBond	8.6950	8.7600	0.75	0.00	0.00	0.00
29/01/2007	R196 jBond	8.5600	8.5950	0.41	0.00	0.00	0.00
29/01/2007	R201 jBond	7.8400	7.8850	0.57	0.00	0.00	0.00
29/01/2007	R203 jBond	7.7450	7.7850	0.52	0.00	0.00	0.00
29/01/2007	R204 jBond	7.6900	7.7300	0.52	0.00	0.00	0.00
29/01/2007	R206 jBond	7.8800	7.9260	0.58	0.00	0.00	0.00
29/01/2007	R207 jBond	7.6400	7.6800	0.52	0.00	0.00	0.00
Grand Total:							0.00