



j-Bonds High/Low Report

High/Low for 25/01/2007

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
25/01/2007	R153 jBond	8.1750	8.1450	(0.37)	0.00	0.00	0.00
25/01/2007	R157 jBond	7.8050	7.8000	(0.06)	0.00	0.00	0.00
25/01/2007	R186 jBond	7.4650	7.5200	0.74	0.00	0.00	0.00
25/01/2007	R194 jBond	8.7800	8.6400	(1.59)	0.00	0.00	0.00
25/01/2007	R196 jBond	8.6050	8.4350	(1.98)	0.00	0.00	0.00
25/01/2007	R201 jBond	7.8050	7.7950	(0.13)	0.00	0.00	0.00
25/01/2007	R203 jBond	7.7050	7.7150	0.13	0.00	0.00	0.00
25/01/2007	R204 jBond	7.6400	7.6550	0.20	0.00	0.00	0.00
25/01/2007	R206 jBond	7.8450	7.8310	(0.18)	0.00	0.00	0.00
25/01/2007	R207 jBond	7.5750	7.5950	0.26	0.00	0.00	0.00
Grand Total:							0.00