



j-Bonds High/Low Report

High/Low for 31/12/2008

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/12/2008	CGR2 jBond	18.4250	18.4250	0.00	0.00	0.00	0.00
31/12/2008	R153 jBond	7.2950	7.3000	0.07	0.00	0.00	0.00
31/12/2008	R157 jBond	7.2000	7.2100	0.14	0.00	0.00	0.00
31/12/2008	R186 jBond	7.1500	7.1600	0.14	0.00	0.00	0.00
31/12/2008	R196 jBond	11.4430	11.4460	0.03	0.00	0.00	0.00
31/12/2008	R201 jBond	7.2450	7.2550	0.14	0.00	0.00	0.00
31/12/2008	R203 jBond	7.3000	7.3100	0.14	0.00	0.00	0.00
31/12/2008	R204 jBond	7.3000	7.3100	0.14	0.00	0.00	0.00
31/12/2008	R206 jBond	7.2700	7.2800	0.14	0.00	0.00	0.00
31/12/2008	R207 jBond	7.3400	7.3500	0.14	0.00	0.00	0.00
31/12/2008	R208 jBond	7.3640	7.3740	0.14	0.00	0.00	0.00
31/12/2008	R209 jBond	6.7600	6.7750	0.22	0.00	0.00	0.00
Grand Total:							0.00