



j-Bonds High/Low Report

High/Low for 26/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/01/2009	CGR3 jBond	18.2210	18.1960	(0.14)	0.00	0.00	0.00
26/01/2009	R153 jBond	7.0900	7.0200	(0.99)	0.00	0.00	0.00
26/01/2009	R157 jBond	7.5400	7.5850	0.60	0.00	0.00	0.00
26/01/2009	R186 jBond	7.9900	8.1100	1.50	0.00	0.00	0.00
26/01/2009	R196 jBond	11.2150	11.2060	(0.08)	0.00	0.00	0.00
26/01/2009	R201 jBond	7.6200	7.6650	0.59	0.00	0.00	0.00
26/01/2009	R203 jBond	7.8350	7.9750	1.79	0.00	0.00	0.00
26/01/2009	R204 jBond	7.8400	7.9700	1.66	0.00	0.00	0.00
26/01/2009	R206 jBond	7.6600	7.7200	0.78	0.00	0.00	0.00
26/01/2009	R207 jBond	8.0050	8.1000	1.19	0.00	0.00	0.00
26/01/2009	R208 jBond	8.1620	8.2380	0.93	0.00	0.00	0.00
26/01/2009	R209 jBond	7.6800	7.8100	1.69	0.00	0.00	0.00
Grand Total:							0.00