



j-Bonds High/Low Report

High/Low for 15/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/01/2009	CGR2 jBond	18.4000	18.4000	0.00	0.00	0.00	0.00
15/01/2009	R153 jBond	7.6350	7.5000	(1.77)	0.00	0.00	0.00
15/01/2009	R157 jBond	7.7800	7.7000	(1.03)	0.00	0.00	0.00
15/01/2009	R186 jBond	7.9250	7.9250	0.00	0.00	0.00	0.00
15/01/2009	R196 jBond	11.3710	11.3570	(0.12)	0.00	0.00	0.00
15/01/2009	R201 jBond	7.8500	7.7700	(1.02)	0.00	0.00	0.00
15/01/2009	R203 jBond	7.9700	7.9100	(0.75)	0.00	0.00	0.00
15/01/2009	R204 jBond	7.9700	7.9100	(0.75)	0.00	0.00	0.00
15/01/2009	R206 jBond	7.8900	7.8050	(1.08)	0.00	0.00	0.00
15/01/2009	R207 jBond	8.0000	7.9550	(0.56)	0.00	0.00	0.00
15/01/2009	R208 jBond	8.0390	8.0120	(0.34)	0.00	0.00	0.00
15/01/2009	R209 jBond	7.5600	7.6100	0.66	0.00	0.00	0.00
Grand Total:							0.00