

j-Bonds High/Low Report

High/Low for 22/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/01/2009	CGR3 jBond	18.3750	18.2380	(0.75)	0.00	0.00	0.00
22/01/2009	R153 jBond	7.2800	7.2100	(0.96)	0.00	0.00	0.00
22/01/2009	R157 jBond	7.6100	7.5400	(0.92)	0.00	0.00	0.00
22/01/2009	R186 jBond	7.9300	7.9450	0.19	0.00	0.00	0.00
22/01/2009	R196 jBond	11.3000	11.2150	(0.75)	0.00	0.00	0.00
22/01/2009	R201 jBond	7.6800	7.6100	(0.91)	0.00	0.00	0.00
22/01/2009	R203 jBond	7.8450	7.7900	(0.70)	0.00	0.00	0.00
22/01/2009	R204 jBond	7.8550	7.7950	(0.76)	0.00	0.00	0.00
22/01/2009	R206 jBond	7.7200	7.6500	(0.91)	0.00	0.00	0.00
22/01/2009	R207 jBond	8.0200	7.9750	(0.56)	0.00	0.00	0.00
22/01/2009	R208 jBond	8.1610	8.1410	(0.25)	0.00	0.00	0.00
22/01/2009	R209 jBond	7.6150	7.6200	0.07	0.00	0.00	0.00
Grand Total:							0.00