



j-Bonds High/Low Report

High/Low for 30/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/01/2009	CGR3 jBond	18.0420	17.9250	(0.65)	0.00	0.00	0.00
30/01/2009	R153 jBond	6.8550	6.8800	0.36	0.00	0.00	0.00
30/01/2009	R157 jBond	7.3500	7.4200	0.95	0.00	0.00	0.00
30/01/2009	R186 jBond	7.7750	7.8400	0.84	0.00	0.00	0.00
30/01/2009	R196 jBond	11.1910	11.0890	(0.91)	0.00	0.00	0.00
30/01/2009	R201 jBond	7.4800	7.5300	0.67	0.00	0.00	0.00
30/01/2009	R203 jBond	7.7800	7.8650	1.09	0.00	0.00	0.00
30/01/2009	R204 jBond	7.8050	7.8850	1.02	0.00	0.00	0.00
30/01/2009	R206 jBond	7.5600	7.6250	0.86	0.00	0.00	0.00
30/01/2009	R207 jBond	7.8550	7.9900	1.72	0.00	0.00	0.00
30/01/2009	R208 jBond	7.9150	8.0850	2.15	0.00	0.00	0.00
30/01/2009	R209 jBond	7.4600	7.5450	1.14	0.00	0.00	0.00
Grand Total:							0.00