



j-Bonds High/Low Report

High/Low for 13/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/01/2009	CGR2 jBond	18.4000	18.4000	0.00	0.00	0.00	0.00
13/01/2009	R153 jBond	7.6250	7.5850	(0.52)	0.00	0.00	0.00
13/01/2009	R157 jBond	7.6500	7.6050	(0.59)	0.00	0.00	0.00
13/01/2009	R186 jBond	7.6950	7.6550	(0.52)	0.00	0.00	0.00
13/01/2009	R196 jBond	11.4000	11.3990	(0.01)	0.00	0.00	0.00
13/01/2009	R201 jBond	7.7150	7.6750	(0.52)	0.00	0.00	0.00
13/01/2009	R203 jBond	7.7650	7.7200	(0.58)	0.00	0.00	0.00
13/01/2009	R204 jBond	7.7650	7.7200	(0.58)	0.00	0.00	0.00
13/01/2009	R206 jBond	7.7400	7.7000	(0.52)	0.00	0.00	0.00
13/01/2009	R207 jBond	7.7950	7.7500	(0.58)	0.00	0.00	0.00
13/01/2009	R208 jBond	7.8270	7.7830	(0.56)	0.00	0.00	0.00
13/01/2009	R209 jBond	7.3250	7.2850	(0.55)	0.00	0.00	0.00
Grand Total:							0.00