



j-Bonds High/Low Report

High/Low for 19/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/01/2009	CGR2 jBond	18.4000	128.0000	595.65	0.00	0.00	0.00
19/01/2009	CGR3 jBond	18.1326	18.4080	1.52	0.00	0.00	0.00
19/01/2009	R153 jBond	7.3800	7.4450	0.88	0.00	0.00	0.00
19/01/2009	R157 jBond	7.6000	7.6800	1.05	0.00	0.00	0.00
19/01/2009	R186 jBond	7.8400	7.9400	1.28	0.00	0.00	0.00
19/01/2009	R196 jBond	11.3490	11.3330	(0.14)	0.00	0.00	0.00
19/01/2009	R201 jBond	7.6700	7.7500	1.04	0.00	0.00	0.00
19/01/2009	R203 jBond	7.8200	7.9000	1.02	0.00	0.00	0.00
19/01/2009	R204 jBond	7.8350	7.9200	1.08	0.00	0.00	0.00
19/01/2009	R206 jBond	7.7000	7.7800	1.04	0.00	0.00	0.00
19/01/2009	R207 jBond	7.9150	8.0200	1.33	0.00	0.00	0.00
19/01/2009	R208 jBond	8.0120	8.1070	1.19	0.00	0.00	0.00
19/01/2009	R209 jBond	7.6100	7.6400	0.39	0.00	0.00	0.00
Grand Total:							0.00