

j-Bonds High/Low Report

High/Low for 27/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/01/2009	CGR3 jBond	18.1960	18.1420	(0.30)	0.00	0.00	0.00
27/01/2009	R153 jBond	7.0200	6.8850	(1.92)	0.00	0.00	0.00
27/01/2009	R157 jBond	7.5850	7.5400	(0.59)	0.00	0.00	0.00
27/01/2009	R186 jBond	8.1100	8.0850	(0.31)	0.00	0.00	0.00
27/01/2009	R196 jBond	11.2060	11.2020	(0.04)	0.00	0.00	0.00
27/01/2009	R201 jBond	7.6650	7.6700	0.07	0.00	0.00	0.00
27/01/2009	R203 jBond	7.9750	8.0000	0.31	0.00	0.00	0.00
27/01/2009	R204 jBond	7.9700	8.0050	0.44	0.00	0.00	0.00
27/01/2009	R206 jBond	7.7200	7.7150	(0.06)	0.00	0.00	0.00
27/01/2009	R207 jBond	8.1000	8.1050	0.06	0.00	0.00	0.00
27/01/2009	R208 jBond	8.2380	8.2180	(0.24)	0.00	0.00	0.00
27/01/2009	R209 jBond	7.8100	7.7750	(0.45)	0.00	0.00	0.00
Grand Total:							0.00