



j-Bonds High/Low Report

High/Low for 16/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/01/2009	CGR2 jBond	18.4000	18.4000	0.00	0.00	0.00	0.00
16/01/2009	CGR3 jBond	0.0000	18.1326	100.00	18.41	0.00	0.00
16/01/2009	R153 jBond	7.5000	7.3800	(1.60)	0.00	0.00	0.00
16/01/2009	R157 jBond	7.7000	7.6000	(1.30)	0.00	0.00	0.00
16/01/2009	R186 jBond	7.9250	7.8400	(1.07)	0.00	0.00	0.00
16/01/2009	R196 jBond	11.3570	11.3490	(0.07)	0.00	0.00	0.00
16/01/2009	R201 jBond	7.7700	7.6700	(1.29)	0.00	0.00	0.00
16/01/2009	R203 jBond	7.9100	7.8200	(1.14)	0.00	0.00	0.00
16/01/2009	R204 jBond	7.9100	7.8350	(0.95)	0.00	0.00	0.00
16/01/2009	R206 jBond	7.8050	7.7000	(1.35)	0.00	0.00	0.00
16/01/2009	R207 jBond	7.9550	7.9150	(0.50)	0.00	0.00	0.00
16/01/2009	R208 jBond	8.0120	8.0120	0.00	0.00	0.00	0.00
16/01/2009	R209 jBond	7.6100	7.6100	0.00	0.00	0.00	0.00
Grand Total:							0.00