



j-Bonds High/Low Report

High/Low for 26/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/06/2009	CGR4 jBond	14.3670	14.5750	1.45	0.00	0.00	0.00
26/06/2009	R153 jBond	7.1450	7.1600	0.21	0.00	0.00	0.00
26/06/2009	R157 jBond	8.4800	8.4450	(0.41)	0.00	0.00	0.00
26/06/2009	R186 jBond	8.9800	8.8500	(1.45)	0.00	0.00	0.00
26/06/2009	R201 jBond	8.5800	8.5750	(0.06)	0.00	0.00	0.00
26/06/2009	R203 jBond	8.9500	8.8950	(0.61)	0.00	0.00	0.00
26/06/2009	R204 jBond	8.9650	8.9050	(0.67)	0.00	0.00	0.00
26/06/2009	R206 jBond	8.5900	8.5850	(0.06)	0.00	0.00	0.00
26/06/2009	R207 jBond	9.0750	8.9850	(0.99)	0.00	0.00	0.00
26/06/2009	R208 jBond	9.1760	9.0510	(1.36)	0.00	0.00	0.00
26/06/2009	R209 jBond	8.5850	8.4600	(1.46)	0.00	0.00	0.00
Grand Total:							0.00