



j-Bonds High/Low Report

High/Low for 24/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/06/2009	CGR4 jBond	14.3630	14.3670	0.03	0.00	0.00	0.00
24/06/2009	R153 jBond	6.8850	6.8550	(0.44)	0.00	0.00	0.00
24/06/2009	R157 jBond	8.3400	8.3250	(0.18)	0.00	0.00	0.00
24/06/2009	R186 jBond	8.9000	8.8750	(0.28)	0.00	0.00	0.00
24/06/2009	R201 jBond	8.4300	8.4200	(0.12)	0.00	0.00	0.00
24/06/2009	R203 jBond	8.8550	8.8400	(0.17)	0.00	0.00	0.00
24/06/2009	R204 jBond	8.8650	8.8450	(0.23)	0.00	0.00	0.00
24/06/2009	R206 jBond	8.4300	8.4350	0.06	0.00	0.00	0.00
24/06/2009	R207 jBond	8.9800	8.9650	(0.17)	0.00	0.00	0.00
24/06/2009	R208 jBond	9.0900	9.0770	(0.14)	0.00	0.00	0.00
24/06/2009	R209 jBond	8.4800	8.5000	0.24	0.00	0.00	0.00
Grand Total:							0.00