



j-Bonds High/Low Report

High/Low for 27/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/05/2009	CGR4 jBond	14.6750	14.3710	(2.07)	0.00	0.00	0.00
27/05/2009	R153 jBond	6.4600	6.5100	0.77	0.00	0.00	0.00
27/05/2009	R157 jBond	8.1600	8.2100	0.61	0.00	0.00	0.00
27/05/2009	R186 jBond	8.7400	8.8000	0.69	0.00	0.00	0.00
27/05/2009	R201 jBond	8.2750	8.3300	0.66	0.00	0.00	0.00
27/05/2009	R203 jBond	8.6300	8.6950	0.75	0.00	0.00	0.00
27/05/2009	R204 jBond	8.6300	8.7000	0.81	0.00	0.00	0.00
27/05/2009	R206 jBond	8.2800	8.3250	0.54	0.00	0.00	0.00
27/05/2009	R207 jBond	8.7650	8.8650	1.14	0.00	0.00	0.00
27/05/2009	R208 jBond	8.9060	8.9970	1.02	0.00	0.00	0.00
27/05/2009	R209 jBond	8.3200	8.3950	0.90	0.00	0.00	0.00
Grand Total:							0.00