



j-Bonds High/Low Report

High/Low for 26/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/05/2009	CGR4 jBond	14.7420	14.6750	(0.45)	0.00	0.00	0.00
26/05/2009	R153 jBond	6.4650	6.4600	(0.08)	0.00	0.00	0.00
26/05/2009	R157 jBond	8.1600	8.1600	0.00	0.00	0.00	0.00
26/05/2009	R186 jBond	8.7100	8.7400	0.34	0.00	0.00	0.00
26/05/2009	R201 jBond	8.2700	8.2750	0.06	0.00	0.00	0.00
26/05/2009	R203 jBond	8.6200	8.6300	0.12	0.00	0.00	0.00
26/05/2009	R204 jBond	8.6200	8.6300	0.12	0.00	0.00	0.00
26/05/2009	R206 jBond	8.2700	8.2800	0.12	0.00	0.00	0.00
26/05/2009	R207 jBond	8.7400	8.7650	0.29	0.00	0.00	0.00
26/05/2009	R208 jBond	8.7400	8.9060	1.90	0.00	0.00	0.00
26/05/2009	R209 jBond	8.2300	8.3200	1.09	0.00	0.00	0.00
Grand Total:							0.00