



j-Bonds High/Low Report

High/Low for 30/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/06/2009	CGR4 jBond	14.5750	14.5750	0.00	0.00	0.00	0.00
30/06/2009	R153 jBond	7.1800	7.1900	0.14	0.00	0.00	0.00
30/06/2009	R157 jBond	8.4550	8.4700	0.18	0.00	0.00	0.00
30/06/2009	R186 jBond	8.8950	8.9300	0.39	0.00	0.00	0.00
30/06/2009	R201 jBond	8.5800	8.6000	0.23	0.00	0.00	0.00
30/06/2009	R203 jBond	8.9100	8.9300	0.22	0.00	0.00	0.00
30/06/2009	R204 jBond	8.9250	8.9400	0.17	0.00	0.00	0.00
30/06/2009	R206 jBond	8.6000	8.6150	0.17	0.00	0.00	0.00
30/06/2009	R207 jBond	9.0100	9.0300	0.22	0.00	0.00	0.00
30/06/2009	R208 jBond	9.0810	9.1070	0.29	0.00	0.00	0.00
30/06/2009	R209 jBond	8.5250	8.5750	0.59	0.00	0.00	0.00
Grand Total:							0.00