



j-Bonds High/Low Report

High/Low for 29/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/06/2009	CGR4 jBond	14.5750	14.5750	0.00	0.00	0.00	0.00
29/06/2009	R153 jBond	7.1600	7.1800	0.28	0.00	0.00	0.00
29/06/2009	R157 jBond	8.4450	8.4550	0.12	0.00	0.00	0.00
29/06/2009	R186 jBond	8.8500	8.8950	0.51	0.00	0.00	0.00
29/06/2009	R201 jBond	8.5750	8.5800	0.06	0.00	0.00	0.00
29/06/2009	R203 jBond	8.8950	8.9100	0.17	0.00	0.00	0.00
29/06/2009	R204 jBond	8.9050	8.9250	0.22	0.00	0.00	0.00
29/06/2009	R206 jBond	8.5850	8.6000	0.17	0.00	0.00	0.00
29/06/2009	R207 jBond	8.9850	9.0100	0.28	0.00	0.00	0.00
29/06/2009	R208 jBond	9.0510	9.0810	0.33	0.00	0.00	0.00
29/06/2009	R209 jBond	8.4600	8.5250	0.77	0.00	0.00	0.00
Grand Total:							0.00