



j-Bonds High/Low Report

High/Low for 17/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/07/2009	CGR4 jBond	14.6330	14.6380	0.03	0.00	0.00	0.00
17/07/2009	R153 jBond	7.2400	7.2450	0.07	0.00	0.00	0.00
17/07/2009	R157 jBond	8.5800	8.5700	(0.12)	0.00	0.00	0.00
17/07/2009	R186 jBond	9.0750	9.0700	(0.06)	0.00	0.00	0.00
17/07/2009	R201 jBond	8.6500	8.6350	(0.17)	0.00	0.00	0.00
17/07/2009	R203 jBond	9.0750	9.0650	(0.11)	0.00	0.00	0.00
17/07/2009	R204 jBond	9.1000	9.0900	(0.11)	0.00	0.00	0.00
17/07/2009	R206 jBond	8.6650	8.6550	(0.12)	0.00	0.00	0.00
17/07/2009	R207 jBond	9.2000	9.1900	(0.11)	0.00	0.00	0.00
17/07/2009	R208 jBond	9.2740	9.2640	(0.11)	0.00	0.00	0.00
17/07/2009	R209 jBond	8.6650	8.6550	(0.12)	0.00	0.00	0.00
Grand Total:							0.00