



j-Bonds High/Low Report

High/Low for 20/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/07/2009	CGR4 jBond	14.6380	14.6710	0.23	0.00	0.00	0.00
20/07/2009	R153 jBond	7.2450	7.1850	(0.83)	0.00	0.00	0.00
20/07/2009	R157 jBond	8.5700	8.5100	(0.70)	0.00	0.00	0.00
20/07/2009	R186 jBond	9.0700	9.0100	(0.66)	0.00	0.00	0.00
20/07/2009	R201 jBond	8.6350	8.5700	(0.75)	0.00	0.00	0.00
20/07/2009	R203 jBond	9.0650	9.0100	(0.61)	0.00	0.00	0.00
20/07/2009	R204 jBond	9.0900	9.0250	(0.72)	0.00	0.00	0.00
20/07/2009	R206 jBond	8.6550	8.5900	(0.75)	0.00	0.00	0.00
20/07/2009	R207 jBond	9.1900	9.1300	(0.65)	0.00	0.00	0.00
20/07/2009	R208 jBond	9.2640	9.2110	(0.57)	0.00	0.00	0.00
20/07/2009	R209 jBond	8.6550	8.5950	(0.69)	0.00	0.00	0.00
Grand Total:							0.00