



j-Bonds High/Low Report

High/Low for 21/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/07/2009	CGR4 jBond	14.6710	14.6790	0.05	0.00	0.00	0.00
21/07/2009	R153 jBond	7.1850	7.1650	(0.28)	0.00	0.00	0.00
21/07/2009	R157 jBond	8.5100	8.4650	(0.53)	0.00	0.00	0.00
21/07/2009	R186 jBond	9.0100	8.9450	(0.72)	0.00	0.00	0.00
21/07/2009	R201 jBond	8.5700	8.5100	(0.70)	0.00	0.00	0.00
21/07/2009	R203 jBond	9.0100	8.9500	(0.67)	0.00	0.00	0.00
21/07/2009	R204 jBond	9.0250	8.9750	(0.55)	0.00	0.00	0.00
21/07/2009	R206 jBond	8.5900	8.5450	(0.52)	0.00	0.00	0.00
21/07/2009	R207 jBond	9.1300	9.0750	(0.60)	0.00	0.00	0.00
21/07/2009	R208 jBond	9.2110	9.1480	(0.68)	0.00	0.00	0.00
21/07/2009	R209 jBond	8.5950	8.5300	(0.76)	0.00	0.00	0.00
Grand Total:							0.00