



# j-Bonds High/Low Report

High/Low for 24/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/07/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
24/07/2009	R153 jBond	7.2650	7.3050	0.55	0.00	0.00	0.00
24/07/2009	R157 jBond	8.5300	8.5700	0.47	0.00	0.00	0.00
24/07/2009	R186 jBond	9.0150	9.0550	0.44	0.00	0.00	0.00
24/07/2009	R201 jBond	8.5900	8.6300	0.47	0.00	0.00	0.00
24/07/2009	R203 jBond	9.0100	9.0550	0.50	0.00	0.00	0.00
24/07/2009	R204 jBond	9.0400	9.0800	0.44	0.00	0.00	0.00
24/07/2009	R206 jBond	8.6250	8.6600	0.41	0.00	0.00	0.00
24/07/2009	R207 jBond	9.1450	9.1800	0.38	0.00	0.00	0.00
24/07/2009	R208 jBond	9.2220	9.2540	0.35	0.00	0.00	0.00
24/07/2009	R209 jBond	8.6100	8.6500	0.46	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>