



# j-Bonds High/Low Report

High/Low for 28/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/07/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
28/07/2009	R153 jBond	7.5150	7.7050	2.53	0.00	0.00	0.00
28/07/2009	R157 jBond	8.5800	8.5700	(0.12)	0.00	0.00	0.00
28/07/2009	R186 jBond	9.0550	9.0300	(0.28)	0.00	0.00	0.00
28/07/2009	R201 jBond	8.6500	8.6450	(0.06)	0.00	0.00	0.00
28/07/2009	R203 jBond	9.0700	9.0600	(0.11)	0.00	0.00	0.00
28/07/2009	R204 jBond	9.0900	9.0750	(0.17)	0.00	0.00	0.00
28/07/2009	R206 jBond	8.6800	8.6700	(0.12)	0.00	0.00	0.00
28/07/2009	R207 jBond	9.1950	9.1850	(0.11)	0.00	0.00	0.00
28/07/2009	R208 jBond	9.2720	9.2650	(0.08)	0.00	0.00	0.00
28/07/2009	R209 jBond	8.6500	8.6200	(0.35)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>