



# j-Bonds High/Low Report

High/Low for 13/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
13/08/2009	R153 jBond	7.9300	7.8000	(1.64)	0.00	0.00	0.00
13/08/2009	R155 jBond	7.9500	7.8200	(1.64)	0.00	0.00	0.00
13/08/2009	R157 jBond	8.4100	8.2800	(1.55)	0.00	0.00	0.00
13/08/2009	R186 jBond	8.8650	8.8100	(0.62)	0.00	0.00	0.00
13/08/2009	R201 jBond	8.4800	8.3250	(1.83)	0.00	0.00	0.00
13/08/2009	R203 jBond	8.9000	8.8000	(1.12)	0.00	0.00	0.00
13/08/2009	R204 jBond	8.9150	8.8100	(1.18)	0.00	0.00	0.00
13/08/2009	R206 jBond	8.5150	8.3500	(1.94)	0.00	0.00	0.00
13/08/2009	R207 jBond	9.0150	8.9050	(1.22)	0.00	0.00	0.00
13/08/2009	R208 jBond	9.0150	8.9050	(1.22)	0.00	0.00	0.00
13/08/2009	R209 jBond	8.4400	8.3900	(0.59)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>