



# j-Bonds High/Low Report

High/Low for 15/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/07/2009	CGR4 jBond	14.6290	14.6290	0.00	0.00	0.00	0.00
15/07/2009	R153 jBond	7.3650	7.3400	(0.34)	0.00	0.00	0.00
15/07/2009	R157 jBond	8.7050	8.6800	(0.29)	0.00	0.00	0.00
15/07/2009	R186 jBond	9.2500	9.2200	(0.32)	0.00	0.00	0.00
15/07/2009	R201 jBond	8.7850	8.7550	(0.34)	0.00	0.00	0.00
15/07/2009	R203 jBond	9.2150	9.1800	(0.38)	0.00	0.00	0.00
15/07/2009	R204 jBond	9.2400	9.2050	(0.38)	0.00	0.00	0.00
15/07/2009	R206 jBond	8.8050	8.7750	(0.34)	0.00	0.00	0.00
15/07/2009	R207 jBond	9.3300	9.3050	(0.27)	0.00	0.00	0.00
15/07/2009	R208 jBond	9.4070	9.3880	(0.20)	0.00	0.00	0.00
15/07/2009	R209 jBond	8.8550	8.8200	(0.40)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>