



# j-Bonds High/Low Report

High/Low for 16/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/07/2009	CGR4 jBond	14.6290	14.6330	0.03	0.00	0.00	0.00
16/07/2009	R153 jBond	7.3400	7.2400	(1.36)	0.00	0.00	0.00
16/07/2009	R157 jBond	8.6800	8.5800	(1.15)	0.00	0.00	0.00
16/07/2009	R186 jBond	9.2200	9.0750	(1.57)	0.00	0.00	0.00
16/07/2009	R201 jBond	8.7550	8.6500	(1.20)	0.00	0.00	0.00
16/07/2009	R203 jBond	9.1800	9.0750	(1.14)	0.00	0.00	0.00
16/07/2009	R204 jBond	9.2050	9.1000	(1.14)	0.00	0.00	0.00
16/07/2009	R206 jBond	8.7750	8.6650	(1.25)	0.00	0.00	0.00
16/07/2009	R207 jBond	9.3050	9.2000	(1.13)	0.00	0.00	0.00
16/07/2009	R208 jBond	9.3880	9.2740	(1.21)	0.00	0.00	0.00
16/07/2009	R209 jBond	8.8200	8.6650	(1.76)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>