



# j-Bonds High/Low Report

High/Low for 22/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/07/2009	CGR4 jBond	14.6790	128.0000	771.99	0.00	0.00	0.00
22/07/2009	CGR5 jBond	0.0000	15.6790	100.00	0.61	0.00	0.00
22/07/2009	R153 jBond	7.1650	7.2000	0.49	0.00	0.00	0.00
22/07/2009	R157 jBond	8.4650	8.5000	0.41	0.00	0.00	0.00
22/07/2009	R186 jBond	8.9450	8.9850	0.45	0.00	0.00	0.00
22/07/2009	R201 jBond	8.5100	8.5500	0.47	0.00	0.00	0.00
22/07/2009	R203 jBond	8.9500	8.9800	0.34	0.00	0.00	0.00
22/07/2009	R204 jBond	8.9750	9.0050	0.33	0.00	0.00	0.00
22/07/2009	R206 jBond	8.5450	8.5900	0.53	0.00	0.00	0.00
22/07/2009	R207 jBond	9.0750	9.1100	0.39	0.00	0.00	0.00
22/07/2009	R208 jBond	9.1480	9.1880	0.44	0.00	0.00	0.00
22/07/2009	R209 jBond	8.5300	8.5800	0.59	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>