



j-Bonds High/Low Report

High/Low for 31/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
31/07/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
31/07/2009	R153 jBond	7.6800	7.6350	(0.59)	0.00	0.00	0.00
31/07/2009	R157 jBond	8.4200	8.3700	(0.59)	0.00	0.00	0.00
31/07/2009	R186 jBond	8.8800	8.8300	(0.56)	0.00	0.00	0.00
31/07/2009	R201 jBond	8.4800	8.4300	(0.59)	0.00	0.00	0.00
31/07/2009	R203 jBond	8.8950	8.8400	(0.62)	0.00	0.00	0.00
31/07/2009	R204 jBond	8.9300	8.8600	(0.78)	0.00	0.00	0.00
31/07/2009	R206 jBond	8.5050	8.4500	(0.65)	0.00	0.00	0.00
31/07/2009	R207 jBond	9.0350	8.9700	(0.72)	0.00	0.00	0.00
31/07/2009	R208 jBond	9.1050	9.0470	(0.64)	0.00	0.00	0.00
31/07/2009	R209 jBond	8.4700	8.4200	(0.59)	0.00	0.00	0.00
Grand Total:							0.00