



j-Bonds High/Low Report

High/Low for 17/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
17/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
17/08/2009	R153 jBond	7.5600	7.5250	(0.46)	0.00	0.00	0.00
17/08/2009	R155 jBond	7.5800	7.5450	(0.46)	0.00	0.00	0.00
17/08/2009	R157 jBond	8.1700	8.1350	(0.43)	0.00	0.00	0.00
17/08/2009	R186 jBond	8.7100	8.6850	(0.29)	0.00	0.00	0.00
17/08/2009	R201 jBond	8.2200	8.1700	(0.61)	0.00	0.00	0.00
17/08/2009	R203 jBond	8.6950	8.6550	(0.46)	0.00	0.00	0.00
17/08/2009	R204 jBond	8.7000	8.6600	(0.46)	0.00	0.00	0.00
17/08/2009	R206 jBond	8.2500	8.1950	(0.67)	0.00	0.00	0.00
17/08/2009	R207 jBond	8.8000	8.7600	(0.45)	0.00	0.00	0.00
17/08/2009	R208 jBond	8.8000	8.7600	(0.45)	0.00	0.00	0.00
17/08/2009	R209 jBond	8.2800	8.2600	(0.24)	0.00	0.00	0.00
Grand Total:							0.00