



j-Bonds High/Low Report

High/Low for 19/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
19/08/2009	R153 jBond	7.5250	7.4900	(0.47)	0.00	0.00	0.00
19/08/2009	R155 jBond	7.5450	7.5100	(0.46)	0.00	0.00	0.00
19/08/2009	R157 jBond	8.2100	8.1800	(0.37)	0.00	0.00	0.00
19/08/2009	R186 jBond	8.7650	8.7350	(0.34)	0.00	0.00	0.00
19/08/2009	R201 jBond	8.2550	8.2300	(0.30)	0.00	0.00	0.00
19/08/2009	R203 jBond	8.7400	8.7050	(0.40)	0.00	0.00	0.00
19/08/2009	R204 jBond	8.7450	8.7050	(0.46)	0.00	0.00	0.00
19/08/2009	R206 jBond	8.2750	8.2600	(0.18)	0.00	0.00	0.00
19/08/2009	R207 jBond	8.8300	8.8000	(0.34)	0.00	0.00	0.00
19/08/2009	R208 jBond	8.8400	8.8050	(0.40)	0.00	0.00	0.00
19/08/2009	R209 jBond	8.3250	8.3000	(0.30)	0.00	0.00	0.00
Grand Total:							0.00