



j-Bonds High/Low Report

High/Low for 24/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
24/08/2009	R153 jBond	7.3950	7.4400	0.61	0.00	0.00	0.00
24/08/2009	R155 jBond	7.4150	7.4600	0.61	0.00	0.00	0.00
24/08/2009	R157 jBond	8.1000	8.1400	0.49	0.00	0.00	0.00
24/08/2009	R186 jBond	8.6600	8.6950	0.40	0.00	0.00	0.00
24/08/2009	R201 jBond	8.1700	8.2100	0.49	0.00	0.00	0.00
24/08/2009	R203 jBond	8.6250	8.6550	0.35	0.00	0.00	0.00
24/08/2009	R204 jBond	8.6200	8.6550	0.41	0.00	0.00	0.00
24/08/2009	R206 jBond	8.2050	8.2500	0.55	0.00	0.00	0.00
24/08/2009	R207 jBond	8.7200	8.7650	0.52	0.00	0.00	0.00
24/08/2009	R208 jBond	8.7200	8.7650	0.52	0.00	0.00	0.00
24/08/2009	R209 jBond	8.2150	8.2500	0.43	0.00	0.00	0.00
Grand Total:							0.00