



# j-Bonds High/Low Report

High/Low for 23/07/2009

| Deal Date           | Contract Details | Previous Closing Yield | Today's Closing Yield | % Movement in MTM | High for Today | Low for Today | Open Interest |
|---------------------|------------------|------------------------|-----------------------|-------------------|----------------|---------------|---------------|
| 23/07/2009          | CGR4 jBond       | 128.0000               | 128.0000              | 0.00              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | CGR5 jBond       | 15.6790                | 15.6790               | 0.00              | 0.61           | 0.00          | 0.00          |
| 23/07/2009          | R153 jBond       | 7.2000                 | 7.2650                | 0.90              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R157 jBond       | 8.5000                 | 8.5300                | 0.35              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R186 jBond       | 8.9850                 | 9.0150                | 0.33              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R201 jBond       | 8.5500                 | 8.5900                | 0.47              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R203 jBond       | 8.9800                 | 9.0100                | 0.33              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R204 jBond       | 9.0050                 | 9.0400                | 0.39              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R206 jBond       | 8.5900                 | 8.6250                | 0.41              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R207 jBond       | 9.1100                 | 9.1450                | 0.38              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R208 jBond       | 9.1880                 | 9.2220                | 0.37              | 0.00           | 0.00          | 0.00          |
| 23/07/2009          | R209 jBond       | 8.5800                 | 8.6100                | 0.35              | 0.00           | 0.00          | 0.00          |
| <b>Grand Total:</b> |                  |                        |                       |                   |                |               | <b>0.00</b>   |