



j-Bonds High/Low Report

High/Low for 30/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/07/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
30/07/2009	R153 jBond	7.7150	7.6800	(0.45)	0.00	0.00	0.00
30/07/2009	R157 jBond	8.5100	8.4200	(1.06)	0.00	0.00	0.00
30/07/2009	R186 jBond	8.9600	8.8800	(0.89)	0.00	0.00	0.00
30/07/2009	R201 jBond	8.5800	8.4800	(1.17)	0.00	0.00	0.00
30/07/2009	R203 jBond	8.9900	8.8950	(1.06)	0.00	0.00	0.00
30/07/2009	R204 jBond	9.0150	8.9300	(0.94)	0.00	0.00	0.00
30/07/2009	R206 jBond	8.6100	8.5050	(1.22)	0.00	0.00	0.00
30/07/2009	R207 jBond	9.1250	9.0350	(0.99)	0.00	0.00	0.00
30/07/2009	R208 jBond	9.2000	9.1050	(1.03)	0.00	0.00	0.00
30/07/2009	R209 jBond	8.5400	8.4700	(0.82)	0.00	0.00	0.00
Grand Total:							0.00