



j-Bonds High/Low Report

High/Low for 26/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
26/08/2009	R153 jBond	7.4300	7.4250	(0.07)	0.00	0.00	0.00
26/08/2009	R155 jBond	7.4500	7.4300	(0.27)	0.00	0.00	0.00
26/08/2009	R157 jBond	8.1400	8.1200	(0.25)	0.00	0.00	0.00
26/08/2009	R186 jBond	8.7050	8.6800	(0.29)	0.00	0.00	0.00
26/08/2009	R201 jBond	8.2100	8.1850	(0.30)	0.00	0.00	0.00
26/08/2009	R203 jBond	8.6600	8.6400	(0.23)	0.00	0.00	0.00
26/08/2009	R204 jBond	8.6600	8.6400	(0.23)	0.00	0.00	0.00
26/08/2009	R206 jBond	8.2550	8.2300	(0.30)	0.00	0.00	0.00
26/08/2009	R207 jBond	8.7600	8.7400	(0.23)	0.00	0.00	0.00
26/08/2009	R208 jBond	8.7650	8.7450	(0.23)	0.00	0.00	0.00
26/08/2009	R209 jBond	8.2500	8.2250	(0.30)	0.00	0.00	0.00
Grand Total:							0.00