



# j-Bonds High/Low Report

High/Low for 27/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
27/08/2009	R153 jBond	7.4250	7.3780	(0.63)	0.00	0.00	0.00
27/08/2009	R155 jBond	7.4300	7.4450	0.20	0.00	0.00	0.00
27/08/2009	R157 jBond	8.1200	8.1350	0.18	0.00	0.00	0.00
27/08/2009	R186 jBond	8.6800	8.6950	0.17	0.00	0.00	0.00
27/08/2009	R201 jBond	8.1850	8.2050	0.24	0.00	0.00	0.00
27/08/2009	R203 jBond	8.6400	8.6400	0.00	0.00	0.00	0.00
27/08/2009	R204 jBond	8.6400	8.6400	0.00	0.00	0.00	0.00
27/08/2009	R206 jBond	8.2300	8.2400	0.12	0.00	0.00	0.00
27/08/2009	R207 jBond	8.7400	8.7450	0.06	0.00	0.00	0.00
27/08/2009	R208 jBond	8.7450	8.7600	0.17	0.00	0.00	0.00
27/08/2009	R209 jBond	8.2250	8.2500	0.30	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>