



j-Bonds High/Low Report

High/Low for 28/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
28/08/2009	R153 jBond	7.3780	7.3580	(0.27)	0.00	0.00	0.00
28/08/2009	R155 jBond	7.4450	7.4250	(0.27)	0.00	0.00	0.00
28/08/2009	R157 jBond	8.1350	8.1200	(0.18)	0.00	0.00	0.00
28/08/2009	R186 jBond	8.6950	8.6850	(0.12)	0.00	0.00	0.00
28/08/2009	R201 jBond	8.2050	8.1900	(0.18)	0.00	0.00	0.00
28/08/2009	R203 jBond	8.6400	8.6250	(0.17)	0.00	0.00	0.00
28/08/2009	R204 jBond	8.6400	8.6250	(0.17)	0.00	0.00	0.00
28/08/2009	R206 jBond	8.2400	8.2250	(0.18)	0.00	0.00	0.00
28/08/2009	R207 jBond	8.7450	8.7300	(0.17)	0.00	0.00	0.00
28/08/2009	R208 jBond	8.7600	8.7450	(0.17)	0.00	0.00	0.00
28/08/2009	R209 jBond	8.2500	8.2400	(0.12)	0.00	0.00	0.00
Grand Total:							0.00