



j-Bonds High/Low Report

High/Low for: 13/07/2010

Deal Date	Contract Details	Previous Close Yield	Today Close Yield	% Movement In MTM	High for Today	Low for Today	Open Interest
13/07/2010	Spot Bond	83.3365	86.0484	3.25	0.00	0.00	0
13/07/2010	Spot Bond	103.8612	105.5212	1.60	0.00	0.00	0
13/07/2010	Spot Bond	111.6103	111.6920	0.07	0.00	0.00	0
13/07/2010	Spot Bond	128.6776	129.0663	0.30	0.00	0.00	0
13/07/2010	Spot Bond	115.3502	115.4727	0.11	0.00	0.00	0
13/07/2010	Spot Bond	104.9212	105.1520	0.22	0.00	0.00	0
13/07/2010	Spot Bond	102.2113	102.6058	0.39	0.00	0.00	0
13/07/2010	Spot Bond	97.8102	98.2717	0.47	0.00	0.00	0
13/07/2010	Spot Bond	100.0758	100.2929	0.22	0.00	0.00	0
13/07/2010	Spot Bond	91.4167	92.0446	0.69	0.00	0.00	0
13/07/2010	Spot Bond	88.9980	89.4297	0.49	0.00	0.00	0
13/07/2010	Spot Bond	76.3020	76.1596	(0.19)	0.00	0.00	0
Total							0