



j-Bonds High/Low Report

High/Low for 13/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/07/2009	CGR4 jBond	14.6250	14.6290	0.03	0.00	0.00	0.00
13/07/2009	R153 jBond	7.3150	7.3400	0.34	0.00	0.00	0.00
13/07/2009	R157 jBond	8.6300	8.6600	0.35	0.00	0.00	0.00
13/07/2009	R186 jBond	9.1600	9.1900	0.33	0.00	0.00	0.00
13/07/2009	R201 jBond	8.7300	8.7600	0.34	0.00	0.00	0.00
13/07/2009	R203 jBond	9.1600	9.1800	0.22	0.00	0.00	0.00
13/07/2009	R204 jBond	9.1800	9.2100	0.33	0.00	0.00	0.00
13/07/2009	R206 jBond	8.7300	8.7600	0.34	0.00	0.00	0.00
13/07/2009	R207 jBond	9.2800	9.3000	0.22	0.00	0.00	0.00
13/07/2009	R208 jBond	9.3570	9.3710	0.15	0.00	0.00	0.00
13/07/2009	R209 jBond	8.7800	8.7950	0.17	0.00	0.00	0.00
Grand Total:							0.00