



j-Bonds High/Low Report

High/Low for 14/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/07/2009	CGR4 jBond	14.6290	14.6290	0.00	0.00	0.00	0.00
14/07/2009	R153 jBond	7.3400	7.3650	0.34	0.00	0.00	0.00
14/07/2009	R157 jBond	8.6600	8.7050	0.52	0.00	0.00	0.00
14/07/2009	R186 jBond	9.1900	9.2500	0.65	0.00	0.00	0.00
14/07/2009	R201 jBond	8.7600	8.7850	0.29	0.00	0.00	0.00
14/07/2009	R203 jBond	9.1800	9.2150	0.38	0.00	0.00	0.00
14/07/2009	R204 jBond	9.2100	9.2400	0.33	0.00	0.00	0.00
14/07/2009	R206 jBond	8.7600	8.8050	0.51	0.00	0.00	0.00
14/07/2009	R207 jBond	9.3000	9.3300	0.32	0.00	0.00	0.00
14/07/2009	R208 jBond	9.3710	9.4070	0.38	0.00	0.00	0.00
14/07/2009	R209 jBond	8.7950	8.8550	0.68	0.00	0.00	0.00
Grand Total:							0.00