



j-Bonds High/Low Report

High/Low for 29/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/07/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
29/07/2009	R153 jBond	7.7050	7.7150	0.13	0.00	0.00	0.00
29/07/2009	R157 jBond	8.5700	8.5100	(0.70)	0.00	0.00	0.00
29/07/2009	R186 jBond	9.0300	8.9600	(0.78)	0.00	0.00	0.00
29/07/2009	R201 jBond	8.6450	8.5800	(0.75)	0.00	0.00	0.00
29/07/2009	R203 jBond	9.0600	8.9900	(0.77)	0.00	0.00	0.00
29/07/2009	R204 jBond	9.0750	9.0150	(0.66)	0.00	0.00	0.00
29/07/2009	R206 jBond	8.6700	8.6100	(0.69)	0.00	0.00	0.00
29/07/2009	R207 jBond	9.1850	9.1250	(0.65)	0.00	0.00	0.00
29/07/2009	R208 jBond	9.2650	9.2000	(0.70)	0.00	0.00	0.00
29/07/2009	R209 jBond	8.6200	8.5400	(0.93)	0.00	0.00	0.00
Grand Total:							0.00