



j-Bonds High/Low Report

High/Low for 20/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
20/08/2009	R153 jBond	7.4900	7.4550	(0.47)	0.00	0.00	0.00
20/08/2009	R155 jBond	7.5100	7.4450	(0.87)	0.00	0.00	0.00
20/08/2009	R157 jBond	8.1800	8.1550	(0.31)	0.00	0.00	0.00
20/08/2009	R186 jBond	8.7350	8.7150	(0.23)	0.00	0.00	0.00
20/08/2009	R201 jBond	8.2300	8.2150	(0.18)	0.00	0.00	0.00
20/08/2009	R203 jBond	8.7050	8.6800	(0.29)	0.00	0.00	0.00
20/08/2009	R204 jBond	8.7050	8.6700	(0.40)	0.00	0.00	0.00
20/08/2009	R206 jBond	8.2600	8.2450	(0.18)	0.00	0.00	0.00
20/08/2009	R207 jBond	8.8000	8.7750	(0.28)	0.00	0.00	0.00
20/08/2009	R208 jBond	8.8050	8.7750	(0.34)	0.00	0.00	0.00
20/08/2009	R209 jBond	8.3000	8.2750	(0.30)	0.00	0.00	0.00
Grand Total:							0.00