



# j-Bonds High/Low Report

High/Low for 21/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
21/08/2009	R153 jBond	7.4550	7.3950	(0.80)	0.00	0.00	0.00
21/08/2009	R155 jBond	7.4450	7.4150	(0.40)	0.00	0.00	0.00
21/08/2009	R157 jBond	8.1550	8.1000	(0.67)	0.00	0.00	0.00
21/08/2009	R186 jBond	8.7150	8.6600	(0.63)	0.00	0.00	0.00
21/08/2009	R201 jBond	8.2150	8.1700	(0.55)	0.00	0.00	0.00
21/08/2009	R203 jBond	8.6800	8.6250	(0.63)	0.00	0.00	0.00
21/08/2009	R204 jBond	8.6700	8.6200	(0.58)	0.00	0.00	0.00
21/08/2009	R206 jBond	8.2450	8.2050	(0.49)	0.00	0.00	0.00
21/08/2009	R207 jBond	8.7750	8.7200	(0.63)	0.00	0.00	0.00
21/08/2009	R208 jBond	8.7750	8.7200	(0.63)	0.00	0.00	0.00
21/08/2009	R209 jBond	8.2750	8.2150	(0.73)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>