



j-Bonds High/Low Report

High/Low for 27/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/07/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
27/07/2009	R153 jBond	7.3050	7.5150	2.87	0.00	0.00	0.00
27/07/2009	R157 jBond	8.5700	8.5800	0.12	0.00	0.00	0.00
27/07/2009	R186 jBond	9.0550	9.0550	0.00	0.00	0.00	0.00
27/07/2009	R201 jBond	8.6300	8.6500	0.23	0.00	0.00	0.00
27/07/2009	R203 jBond	9.0550	9.0700	0.17	0.00	0.00	0.00
27/07/2009	R204 jBond	9.0800	9.0900	0.11	0.00	0.00	0.00
27/07/2009	R206 jBond	8.6600	8.6800	0.23	0.00	0.00	0.00
27/07/2009	R207 jBond	9.1800	9.1950	0.16	0.00	0.00	0.00
27/07/2009	R208 jBond	9.2540	9.2720	0.19	0.00	0.00	0.00
27/07/2009	R209 jBond	8.6500	8.6500	0.00	0.00	0.00	0.00
Grand Total:							0.00