



# j-Bonds High/Low Report

High/Low for 14/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
14/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
14/08/2009	R153 jBond	7.8000	7.5600	(3.08)	0.00	0.00	0.00
14/08/2009	R155 jBond	7.8200	7.5800	(3.07)	0.00	0.00	0.00
14/08/2009	R157 jBond	8.2800	8.1700	(1.33)	0.00	0.00	0.00
14/08/2009	R186 jBond	8.8100	8.7100	(1.14)	0.00	0.00	0.00
14/08/2009	R201 jBond	8.3250	8.2200	(1.26)	0.00	0.00	0.00
14/08/2009	R203 jBond	8.8000	8.6950	(1.19)	0.00	0.00	0.00
14/08/2009	R204 jBond	8.8100	8.7000	(1.25)	0.00	0.00	0.00
14/08/2009	R206 jBond	8.3500	8.2500	(1.20)	0.00	0.00	0.00
14/08/2009	R207 jBond	8.9050	8.8000	(1.18)	0.00	0.00	0.00
14/08/2009	R208 jBond	8.9050	8.8000	(1.18)	0.00	0.00	0.00
14/08/2009	R209 jBond	8.3900	8.2800	(1.31)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>