



j-Bonds High/Low Report

High/Low for 25/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
25/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
25/08/2009	R153 jBond	7.4400	7.4300	(0.13)	0.00	0.00	0.00
25/08/2009	R155 jBond	7.4600	7.4500	(0.13)	0.00	0.00	0.00
25/08/2009	R157 jBond	8.1400	8.1400	0.00	0.00	0.00	0.00
25/08/2009	R186 jBond	8.6950	8.7050	0.12	0.00	0.00	0.00
25/08/2009	R201 jBond	8.2100	8.2100	0.00	0.00	0.00	0.00
25/08/2009	R203 jBond	8.6550	8.6600	0.06	0.00	0.00	0.00
25/08/2009	R204 jBond	8.6550	8.6600	0.06	0.00	0.00	0.00
25/08/2009	R206 jBond	8.2500	8.2550	0.06	0.00	0.00	0.00
25/08/2009	R207 jBond	8.7650	8.7600	(0.06)	0.00	0.00	0.00
25/08/2009	R208 jBond	8.7650	8.7650	0.00	0.00	0.00	0.00
25/08/2009	R209 jBond	8.2500	8.2500	0.00	0.00	0.00	0.00
Grand Total:							0.00