



j-Bonds High/Low Report

High/Low for 15/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
15/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
15/10/2009	R153 jBond	7.3320	7.3440	0.16	0.00	0.00	0.00
15/10/2009	R155 jBond	7.6150	7.6500	0.46	0.00	0.00	0.00
15/10/2009	R157 jBond	8.4950	8.5600	0.77	0.00	0.00	0.00
15/10/2009	R186 jBond	9.1050	9.2000	1.04	0.00	0.00	0.00
15/10/2009	R201 jBond	8.5600	8.6200	0.70	0.00	0.00	0.00
15/10/2009	R203 jBond	9.0100	9.0800	0.78	0.00	0.00	0.00
15/10/2009	R204 jBond	9.0300	9.1050	0.83	0.00	0.00	0.00
15/10/2009	R206 jBond	8.6250	8.6850	0.70	0.00	0.00	0.00
15/10/2009	R207 jBond	9.1700	9.2600	0.98	0.00	0.00	0.00
15/10/2009	R208 jBond	9.1700	9.2650	1.04	0.00	0.00	0.00
15/10/2009	R209 jBond	8.7000	8.8200	1.38	0.00	0.00	0.00
Grand Total:							0.00