



j-Bonds High/Low Report

High/Low for 16/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
16/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
16/10/2009	R153 jBond	7.3440	7.3290	(0.20)	0.00	0.00	0.00
16/10/2009	R155 jBond	7.6500	7.6650	0.20	0.00	0.00	0.00
16/10/2009	R157 jBond	8.5600	8.5900	0.35	0.00	0.00	0.00
16/10/2009	R186 jBond	9.2000	9.2200	0.22	0.00	0.00	0.00
16/10/2009	R201 jBond	8.6200	8.6500	0.35	0.00	0.00	0.00
16/10/2009	R203 jBond	9.0800	9.1100	0.33	0.00	0.00	0.00
16/10/2009	R204 jBond	9.1050	9.1300	0.27	0.00	0.00	0.00
16/10/2009	R206 jBond	8.6850	8.7150	0.35	0.00	0.00	0.00
16/10/2009	R207 jBond	9.2600	9.2900	0.32	0.00	0.00	0.00
16/10/2009	R208 jBond	9.2650	9.2850	0.22	0.00	0.00	0.00
16/10/2009	R209 jBond	8.8200	8.8400	0.23	0.00	0.00	0.00
Grand Total:							0.00