



# j-Bonds High/Low Report

High/Low for 22/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
22/10/2009	R153 jBond	7.3050	7.3820	1.05	0.00	0.00	0.00
22/10/2009	R155 jBond	7.5450	7.6200	0.99	0.00	0.00	0.00
22/10/2009	R157 jBond	8.5700	8.6550	0.99	0.00	0.00	0.00
22/10/2009	R186 jBond	9.1900	9.2650	0.82	0.00	0.00	0.00
22/10/2009	R201 jBond	8.6450	8.7250	0.93	0.00	0.00	0.00
22/10/2009	R203 jBond	9.0950	9.1850	0.99	0.00	0.00	0.00
22/10/2009	R204 jBond	9.1100	9.1950	0.93	0.00	0.00	0.00
22/10/2009	R206 jBond	8.7100	8.7850	0.86	0.00	0.00	0.00
22/10/2009	R207 jBond	9.2700	9.3550	0.92	0.00	0.00	0.00
22/10/2009	R208 jBond	9.2600	9.3500	0.97	0.00	0.00	0.00
22/10/2009	R209 jBond	8.7950	8.8700	0.85	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>