



j-Bonds High/Low Report

High/Low for 27/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
27/10/2009	R153 jBond	7.4790	7.4520	(0.36)	0.00	0.00	0.00
27/10/2009	R155 jBond	7.6550	7.6100	(0.59)	0.00	0.00	0.00
27/10/2009	R157 jBond	8.7000	8.6900	(0.11)	0.00	0.00	0.00
27/10/2009	R186 jBond	9.3050	9.2600	(0.48)	0.00	0.00	0.00
27/10/2009	R201 jBond	8.7700	8.7600	(0.11)	0.00	0.00	0.00
27/10/2009	R203 jBond	9.2300	9.2150	(0.16)	0.00	0.00	0.00
27/10/2009	R204 jBond	9.2400	9.2250	(0.16)	0.00	0.00	0.00
27/10/2009	R206 jBond	8.8300	8.8200	(0.11)	0.00	0.00	0.00
27/10/2009	R207 jBond	9.4100	9.3650	(0.48)	0.00	0.00	0.00
27/10/2009	R208 jBond	9.3950	9.3550	(0.43)	0.00	0.00	0.00
27/10/2009	R209 jBond	8.9050	8.8700	(0.39)	0.00	0.00	0.00
Grand Total:							0.00