



j-Bonds High/Low Report

High/Low for 21/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
21/09/2009	R153 jBond	7.2260	7.2530	0.37	0.00	0.00	0.00
21/09/2009	R155 jBond	7.3500	7.3700	0.27	0.00	0.00	0.00
21/09/2009	R157 jBond	8.0500	8.0650	0.19	0.00	0.00	0.00
21/09/2009	R186 jBond	8.6450	8.6600	0.17	0.00	0.00	0.00
21/09/2009	R201 jBond	8.1200	8.1350	0.18	0.00	0.00	0.00
21/09/2009	R203 jBond	8.5350	8.5600	0.29	0.00	0.00	0.00
21/09/2009	R204 jBond	8.5600	8.5750	0.18	0.00	0.00	0.00
21/09/2009	R206 jBond	8.1600	8.1750	0.18	0.00	0.00	0.00
21/09/2009	R207 jBond	8.7000	8.7150	0.17	0.00	0.00	0.00
21/09/2009	R208 jBond	8.7100	8.7250	0.17	0.00	0.00	0.00
21/09/2009	R209 jBond	8.1800	8.2000	0.24	0.00	0.00	0.00
Grand Total:							0.00