



j-Bonds High/Low Report

High/Low for 25/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
25/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
25/09/2009	R153 jBond	7.2650	7.2880	0.32	0.00	0.00	0.00
25/09/2009	R155 jBond	7.4850	7.5350	0.67	0.00	0.00	0.00
25/09/2009	R157 jBond	8.2100	8.2600	0.61	0.00	0.00	0.00
25/09/2009	R186 jBond	8.7700	8.8250	0.63	0.00	0.00	0.00
25/09/2009	R201 jBond	8.2700	8.3200	0.60	0.00	0.00	0.00
25/09/2009	R203 jBond	8.7000	8.7500	0.57	0.00	0.00	0.00
25/09/2009	R204 jBond	8.7100	8.7600	0.57	0.00	0.00	0.00
25/09/2009	R206 jBond	8.3300	8.3750	0.54	0.00	0.00	0.00
25/09/2009	R207 jBond	8.8600	8.9100	0.56	0.00	0.00	0.00
25/09/2009	R208 jBond	8.8600	8.9100	0.56	0.00	0.00	0.00
25/09/2009	R209 jBond	8.3150	8.3750	0.72	0.00	0.00	0.00
Grand Total:							0.00