



j-Bonds High/Low Report

High/Low for 13/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
13/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
13/10/2009	R153 jBond	7.3350	7.3310	(0.05)	0.00	0.00	0.00
13/10/2009	R155 jBond	7.5700	7.6200	0.66	0.00	0.00	0.00
13/10/2009	R157 jBond	8.4200	8.4900	0.83	0.00	0.00	0.00
13/10/2009	R186 jBond	9.0100	9.0700	0.67	0.00	0.00	0.00
13/10/2009	R201 jBond	8.4800	8.5550	0.88	0.00	0.00	0.00
13/10/2009	R203 jBond	8.9200	9.0000	0.90	0.00	0.00	0.00
13/10/2009	R204 jBond	8.9450	9.0250	0.89	0.00	0.00	0.00
13/10/2009	R206 jBond	8.5400	8.6200	0.94	0.00	0.00	0.00
13/10/2009	R207 jBond	9.0900	9.1600	0.77	0.00	0.00	0.00
13/10/2009	R208 jBond	9.0850	9.1600	0.83	0.00	0.00	0.00
13/10/2009	R209 jBond	8.6050	8.6600	0.64	0.00	0.00	0.00
Grand Total:							0.00