



j-Bonds High/Low Report

High/Low for 19/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
19/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
19/10/2009	R153 jBond	7.3290	7.3510	0.30	0.00	0.00	0.00
19/10/2009	R155 jBond	7.6650	7.6300	(0.46)	0.00	0.00	0.00
19/10/2009	R157 jBond	8.5900	8.5650	(0.29)	0.00	0.00	0.00
19/10/2009	R186 jBond	9.2200	9.1950	(0.27)	0.00	0.00	0.00
19/10/2009	R201 jBond	8.6500	8.6250	(0.29)	0.00	0.00	0.00
19/10/2009	R203 jBond	9.1100	9.0850	(0.27)	0.00	0.00	0.00
19/10/2009	R204 jBond	9.1300	9.1050	(0.27)	0.00	0.00	0.00
19/10/2009	R206 jBond	8.7150	8.6900	(0.29)	0.00	0.00	0.00
19/10/2009	R207 jBond	9.2900	9.2600	(0.32)	0.00	0.00	0.00
19/10/2009	R208 jBond	9.2850	9.2600	(0.27)	0.00	0.00	0.00
19/10/2009	R209 jBond	8.8400	8.8250	(0.17)	0.00	0.00	0.00
Grand Total:							0.00