



j-Bonds High/Low Report

High/Low for 22/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
22/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
22/09/2009	R153 jBond	7.2530	7.2280	(0.34)	0.00	0.00	0.00
22/09/2009	R155 jBond	7.3700	7.4000	0.41	0.00	0.00	0.00
22/09/2009	R157 jBond	8.0650	8.0950	0.37	0.00	0.00	0.00
22/09/2009	R186 jBond	8.6600	8.6750	0.17	0.00	0.00	0.00
22/09/2009	R201 jBond	8.1350	8.1600	0.31	0.00	0.00	0.00
22/09/2009	R203 jBond	8.5600	8.5850	0.29	0.00	0.00	0.00
22/09/2009	R204 jBond	8.5750	8.6000	0.29	0.00	0.00	0.00
22/09/2009	R206 jBond	8.1750	8.2050	0.37	0.00	0.00	0.00
22/09/2009	R207 jBond	8.7150	8.7450	0.34	0.00	0.00	0.00
22/09/2009	R208 jBond	8.7250	8.7500	0.29	0.00	0.00	0.00
22/09/2009	R209 jBond	8.2000	8.2100	0.12	0.00	0.00	0.00
Grand Total:							0.00