



# j-Bonds High/Low Report

High/Low for 23/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
23/10/2009	R153 jBond	7.3820	7.3570	(0.34)	0.00	0.00	0.00
23/10/2009	R155 jBond	7.6200	7.5800	(0.52)	0.00	0.00	0.00
23/10/2009	R157 jBond	8.6550	8.6100	(0.52)	0.00	0.00	0.00
23/10/2009	R186 jBond	9.2650	9.2000	(0.70)	0.00	0.00	0.00
23/10/2009	R201 jBond	8.7250	8.6800	(0.52)	0.00	0.00	0.00
23/10/2009	R203 jBond	9.1850	9.1400	(0.49)	0.00	0.00	0.00
23/10/2009	R204 jBond	9.1950	9.1500	(0.49)	0.00	0.00	0.00
23/10/2009	R206 jBond	8.7850	8.7400	(0.51)	0.00	0.00	0.00
23/10/2009	R207 jBond	9.3550	9.3100	(0.48)	0.00	0.00	0.00
23/10/2009	R208 jBond	9.3500	9.3000	(0.53)	0.00	0.00	0.00
23/10/2009	R209 jBond	8.8700	8.8000	(0.79)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>