



j-Bonds High/Low Report

High/Low for 23/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
23/09/2009	R153 jBond	7.2280	7.2650	0.51	0.00	0.00	0.00
23/09/2009	R155 jBond	7.4000	7.4850	1.15	0.00	0.00	0.00
23/09/2009	R157 jBond	8.0950	8.2100	1.42	0.00	0.00	0.00
23/09/2009	R186 jBond	8.6750	8.7700	1.10	0.00	0.00	0.00
23/09/2009	R201 jBond	8.1600	8.2700	1.35	0.00	0.00	0.00
23/09/2009	R203 jBond	8.5850	8.7000	1.34	0.00	0.00	0.00
23/09/2009	R204 jBond	8.6000	8.7100	1.28	0.00	0.00	0.00
23/09/2009	R206 jBond	8.2050	8.3300	1.52	0.00	0.00	0.00
23/09/2009	R207 jBond	8.7450	8.8600	1.32	0.00	0.00	0.00
23/09/2009	R208 jBond	8.7500	8.8600	1.26	0.00	0.00	0.00
23/09/2009	R209 jBond	8.2100	8.3150	1.28	0.00	0.00	0.00
Grand Total:							0.00