



j-Bonds High/Low Report

High/Low for 29/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
29/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
29/09/2009	R153 jBond	7.2660	7.2220	(0.61)	0.00	0.00	0.00
29/09/2009	R155 jBond	7.4750	7.4300	(0.60)	0.00	0.00	0.00
29/09/2009	R157 jBond	8.2350	8.2150	(0.24)	0.00	0.00	0.00
29/09/2009	R186 jBond	8.8000	8.7850	(0.17)	0.00	0.00	0.00
29/09/2009	R201 jBond	8.3000	8.2800	(0.24)	0.00	0.00	0.00
29/09/2009	R203 jBond	8.7200	8.6950	(0.29)	0.00	0.00	0.00
29/09/2009	R204 jBond	8.7300	8.7050	(0.29)	0.00	0.00	0.00
29/09/2009	R206 jBond	8.3500	8.3300	(0.24)	0.00	0.00	0.00
29/09/2009	R207 jBond	8.8850	8.8650	(0.23)	0.00	0.00	0.00
29/09/2009	R208 jBond	8.8850	8.8650	(0.23)	0.00	0.00	0.00
29/09/2009	R209 jBond	8.3600	8.3350	(0.30)	0.00	0.00	0.00
Grand Total:							0.00