



j-Bonds High/Low Report

High/Low for 26/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
26/10/2009	R153 jBond	7.3570	7.4790	1.66	0.00	0.00	0.00
26/10/2009	R155 jBond	7.5800	7.6550	0.99	0.00	0.00	0.00
26/10/2009	R157 jBond	8.6100	8.7000	1.05	0.00	0.00	0.00
26/10/2009	R186 jBond	9.2000	9.3050	1.14	0.00	0.00	0.00
26/10/2009	R201 jBond	8.6800	8.7700	1.04	0.00	0.00	0.00
26/10/2009	R203 jBond	9.1400	9.2300	0.98	0.00	0.00	0.00
26/10/2009	R204 jBond	9.1500	9.2400	0.98	0.00	0.00	0.00
26/10/2009	R206 jBond	8.7400	8.8300	1.03	0.00	0.00	0.00
26/10/2009	R207 jBond	9.3100	9.4100	1.07	0.00	0.00	0.00
26/10/2009	R208 jBond	9.3000	9.3950	1.02	0.00	0.00	0.00
26/10/2009	R209 jBond	8.8000	8.9050	1.19	0.00	0.00	0.00
Grand Total:							0.00