



j-Bonds High/Low Report

High/Low for 28/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
28/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
28/09/2009	R153 jBond	7.2880	7.2660	(0.30)	0.00	0.00	0.00
28/09/2009	R155 jBond	7.5350	7.4750	(0.80)	0.00	0.00	0.00
28/09/2009	R157 jBond	8.2600	8.2350	(0.30)	0.00	0.00	0.00
28/09/2009	R186 jBond	8.8250	8.8000	(0.28)	0.00	0.00	0.00
28/09/2009	R201 jBond	8.3200	8.3000	(0.24)	0.00	0.00	0.00
28/09/2009	R203 jBond	8.7500	8.7200	(0.34)	0.00	0.00	0.00
28/09/2009	R204 jBond	8.7600	8.7300	(0.34)	0.00	0.00	0.00
28/09/2009	R206 jBond	8.3750	8.3500	(0.30)	0.00	0.00	0.00
28/09/2009	R207 jBond	8.9100	8.8850	(0.28)	0.00	0.00	0.00
28/09/2009	R208 jBond	8.9100	8.8850	(0.28)	0.00	0.00	0.00
28/09/2009	R209 jBond	8.3750	8.3600	(0.18)	0.00	0.00	0.00
Grand Total:							0.00