



j-Bonds High/Low Report

High/Low for 20/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
20/10/2009	R153 jBond	7.3510	7.3330	(0.24)	0.00	0.00	0.00
20/10/2009	R155 jBond	7.6300	7.6200	(0.13)	0.00	0.00	0.00
20/10/2009	R157 jBond	8.5650	8.5750	0.12	0.00	0.00	0.00
20/10/2009	R186 jBond	9.1950	9.1950	0.00	0.00	0.00	0.00
20/10/2009	R201 jBond	8.6250	8.6450	0.23	0.00	0.00	0.00
20/10/2009	R203 jBond	9.0850	9.0950	0.11	0.00	0.00	0.00
20/10/2009	R204 jBond	9.1050	9.1150	0.11	0.00	0.00	0.00
20/10/2009	R206 jBond	8.6900	8.7100	0.23	0.00	0.00	0.00
20/10/2009	R207 jBond	9.2600	9.2700	0.11	0.00	0.00	0.00
20/10/2009	R208 jBond	9.2600	9.2700	0.11	0.00	0.00	0.00
20/10/2009	R209 jBond	8.8250	8.8050	(0.23)	0.00	0.00	0.00
Grand Total:							0.00