



j-Bonds High/Low Report

High/Low for 21/10/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
21/10/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
21/10/2009	R153 jBond	7.3330	7.3050	(0.38)	0.00	0.00	0.00
21/10/2009	R155 jBond	7.6200	7.5450	(0.98)	0.00	0.00	0.00
21/10/2009	R157 jBond	8.5750	8.5700	(0.06)	0.00	0.00	0.00
21/10/2009	R186 jBond	9.1950	9.1900	(0.05)	0.00	0.00	0.00
21/10/2009	R201 jBond	8.6450	8.6450	0.00	0.00	0.00	0.00
21/10/2009	R203 jBond	9.0950	9.0950	0.00	0.00	0.00	0.00
21/10/2009	R204 jBond	9.1150	9.1100	(0.05)	0.00	0.00	0.00
21/10/2009	R206 jBond	8.7100	8.7100	0.00	0.00	0.00	0.00
21/10/2009	R207 jBond	9.2700	9.2700	0.00	0.00	0.00	0.00
21/10/2009	R208 jBond	9.2700	9.2600	(0.11)	0.00	0.00	0.00
21/10/2009	R209 jBond	8.8050	8.7950	(0.11)	0.00	0.00	0.00
Grand Total:							0.00