

j-Bonds High/Low Report

High/Low for 24/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
24/02/2009	CGR3 jBond	16.9580	16.9330	(0.15)	0.00	0.00	0.00
24/02/2009	R153 jBond	6.7400	6.5800	(2.37)	0.00	0.00	0.00
24/02/2009	R157 jBond	7.8400	7.8000	(0.51)	0.00	0.00	0.00
24/02/2009	R186 jBond	8.1850	8.1700	(0.18)	0.00	0.00	0.00
24/02/2009	R196 jBond	10.0840	10.0690	(0.15)	0.00	0.00	0.00
24/02/2009	R201 jBond	7.8250	7.7850	(0.51)	0.00	0.00	0.00
24/02/2009	R203 jBond	8.2550	8.2450	(0.12)	0.00	0.00	0.00
24/02/2009	R204 jBond	8.2800	8.2700	(0.12)	0.00	0.00	0.00
24/02/2009	R206 jBond	7.7400	7.6950	(0.58)	0.00	0.00	0.00
24/02/2009	R207 jBond	8.3050	8.2850	(0.24)	0.00	0.00	0.00
24/02/2009	R208 jBond	8.3230	8.2970	(0.31)	0.00	0.00	0.00
24/02/2009	R209 jBond	7.9850	7.9700	(0.19)	0.00	0.00	0.00
Grand Total:							0.00