

j-Bonds High/Low Report

High/Low for 23/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
23/02/2009	CGR3 jBond	16.9830	16.9580	(0.15)	0.00	0.00	0.00
23/02/2009	R153 jBond	6.8350	6.7400	(1.39)	0.00	0.00	0.00
23/02/2009	R157 jBond	7.9800	7.8400	(1.75)	0.00	0.00	0.00
23/02/2009	R186 jBond	8.3050	8.1850	(1.44)	0.00	0.00	0.00
23/02/2009	R196 jBond	10.0920	10.0840	(0.08)	0.00	0.00	0.00
23/02/2009	R201 jBond	7.9600	7.8250	(1.70)	0.00	0.00	0.00
23/02/2009	R203 jBond	8.3800	8.2550	(1.49)	0.00	0.00	0.00
23/02/2009	R204 jBond	8.4100	8.2800	(1.55)	0.00	0.00	0.00
23/02/2009	R206 jBond	7.8800	7.7400	(1.78)	0.00	0.00	0.00
23/02/2009	R207 jBond	8.4450	8.3050	(1.66)	0.00	0.00	0.00
23/02/2009	R208 jBond	8.4660	8.3230	(1.69)	0.00	0.00	0.00
23/02/2009	R209 jBond	8.1050	7.9850	(1.48)	0.00	0.00	0.00
Grand Total:							0.00