



j-Bonds High/Low Report

High/Low for 20/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/02/2009	CGR3 jBond	16.9830	16.9830	0.00	0.00	0.00	0.00
20/02/2009	R153 jBond	6.8300	6.8350	0.07	0.00	0.00	0.00
20/02/2009	R157 jBond	8.0650	7.9800	(1.05)	0.00	0.00	0.00
20/02/2009	R186 jBond	8.4000	8.3050	(1.13)	0.00	0.00	0.00
20/02/2009	R196 jBond	10.0980	10.0920	(0.06)	0.00	0.00	0.00
20/02/2009	R201 jBond	8.0450	7.9600	(1.06)	0.00	0.00	0.00
20/02/2009	R203 jBond	8.4600	8.3800	(0.95)	0.00	0.00	0.00
20/02/2009	R204 jBond	8.4900	8.4100	(0.94)	0.00	0.00	0.00
20/02/2009	R206 jBond	7.9700	7.8800	(1.13)	0.00	0.00	0.00
20/02/2009	R207 jBond	8.5250	8.4450	(0.94)	0.00	0.00	0.00
20/02/2009	R208 jBond	8.5490	8.4660	(0.97)	0.00	0.00	0.00
20/02/2009	R209 jBond	8.1950	8.1050	(1.10)	0.00	0.00	0.00
Grand Total:							0.00