

j-Bonds High/Low Report

High/Low for 26/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/02/2009	CGR3 jBond	16.7670	16.7670	0.00	0.00	0.00	0.00
26/02/2009	R153 jBond	6.6350	6.7300	1.43	0.00	0.00	0.00
26/02/2009	R157 jBond	7.8100	7.8800	0.90	0.00	0.00	0.00
26/02/2009	R186 jBond	8.1950	8.2750	0.98	0.00	0.00	0.00
26/02/2009	R196 jBond	9.2500	9.3000	0.54	0.00	0.00	0.00
26/02/2009	R201 jBond	7.7850	7.8550	0.90	0.00	0.00	0.00
26/02/2009	R203 jBond	8.2600	8.3300	0.85	0.00	0.00	0.00
26/02/2009	R204 jBond	8.2800	8.3500	0.85	0.00	0.00	0.00
26/02/2009	R206 jBond	7.6850	7.7550	0.91	0.00	0.00	0.00
26/02/2009	R207 jBond	8.3250	8.3950	0.84	0.00	0.00	0.00
26/02/2009	R208 jBond	8.3620	8.4330	0.85	0.00	0.00	0.00
26/02/2009	R209 jBond	8.0050	8.0900	1.06	0.00	0.00	0.00
Grand Total:							0.00