



j-Bonds High/Low Report

High/Low for 30/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
30/03/2009	CGR3 jBond	15.8040	15.8040	0.00	0.00	0.00	0.00
30/03/2009	R153 jBond	6.8800	6.8800	0.00	0.00	0.00	0.00
30/03/2009	R157 jBond	8.1800	8.1500	(0.37)	0.00	0.00	0.00
30/03/2009	R186 jBond	8.6800	8.6450	(0.40)	0.00	0.00	0.00
30/03/2009	R201 jBond	8.2100	8.1800	(0.37)	0.00	0.00	0.00
30/03/2009	R203 jBond	8.5750	8.5550	(0.23)	0.00	0.00	0.00
30/03/2009	R204 jBond	8.6250	8.5900	(0.41)	0.00	0.00	0.00
30/03/2009	R206 jBond	8.1650	8.1350	(0.37)	0.00	0.00	0.00
30/03/2009	R207 jBond	8.6700	8.6450	(0.29)	0.00	0.00	0.00
30/03/2009	R208 jBond	8.7230	8.7030	(0.23)	0.00	0.00	0.00
30/03/2009	R209 jBond	8.4450	8.4050	(0.47)	0.00	0.00	0.00
Grand Total:							0.00