



j-Bonds High/Low Report

High/Low for 20/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
20/03/2009	CGR3 jBond	16.0380	16.0380	0.00	0.00	0.00	0.00
20/03/2009	R153 jBond	6.4850	6.5300	0.69	0.00	0.00	0.00
20/03/2009	R157 jBond	7.7400	7.7900	0.65	0.00	0.00	0.00
20/03/2009	R186 jBond	8.2650	8.3100	0.54	0.00	0.00	0.00
20/03/2009	R201 jBond	7.7550	7.8350	1.03	0.00	0.00	0.00
20/03/2009	R203 jBond	8.2200	8.2700	0.61	0.00	0.00	0.00
20/03/2009	R204 jBond	8.2300	8.2800	0.61	0.00	0.00	0.00
20/03/2009	R206 jBond	7.7000	7.7600	0.78	0.00	0.00	0.00
20/03/2009	R207 jBond	8.2400	8.2950	0.67	0.00	0.00	0.00
20/03/2009	R208 jBond	8.2750	8.3340	0.71	0.00	0.00	0.00
20/03/2009	R209 jBond	8.0650	8.1000	0.43	0.00	0.00	0.00
Grand Total:							0.00