



j-Bonds High/Low Report

High/Low for 27/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
27/03/2009	CGR3 jBond	15.8080	15.8040	(0.03)	0.00	0.00	0.00
27/03/2009	R153 jBond	6.7500	6.8800	1.93	0.00	0.00	0.00
27/03/2009	R157 jBond	8.1300	8.1800	0.62	0.00	0.00	0.00
27/03/2009	R186 jBond	8.6950	8.6800	(0.17)	0.00	0.00	0.00
27/03/2009	R201 jBond	8.1600	8.2100	0.61	0.00	0.00	0.00
27/03/2009	R203 jBond	8.6000	8.5750	(0.29)	0.00	0.00	0.00
27/03/2009	R204 jBond	8.6150	8.6250	0.12	0.00	0.00	0.00
27/03/2009	R206 jBond	8.1050	8.1650	0.74	0.00	0.00	0.00
27/03/2009	R207 jBond	8.6550	8.6700	0.17	0.00	0.00	0.00
27/03/2009	R208 jBond	8.7140	8.7230	0.10	0.00	0.00	0.00
27/03/2009	R209 jBond	8.4950	8.4450	(0.59)	0.00	0.00	0.00
Grand Total:							0.00