



j-Bonds High/Low Report

High/Low for 26/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
26/03/2009	CGR3 jBond	15.9000	15.8080	(0.58)	0.00	0.00	0.00
26/03/2009	R153 jBond	6.6350	6.7500	1.73	0.00	0.00	0.00
26/03/2009	R157 jBond	7.9700	8.1300	2.01	0.00	0.00	0.00
26/03/2009	R186 jBond	8.5300	8.6950	1.93	0.00	0.00	0.00
26/03/2009	R201 jBond	8.0000	8.1600	2.00	0.00	0.00	0.00
26/03/2009	R203 jBond	8.4450	8.6000	1.84	0.00	0.00	0.00
26/03/2009	R204 jBond	8.4600	8.6150	1.83	0.00	0.00	0.00
26/03/2009	R206 jBond	7.9400	8.1050	2.08	0.00	0.00	0.00
26/03/2009	R207 jBond	8.4900	8.6550	1.94	0.00	0.00	0.00
26/03/2009	R208 jBond	8.5430	8.7140	2.00	0.00	0.00	0.00
26/03/2009	R209 jBond	8.3200	8.4950	2.10	0.00	0.00	0.00
Grand Total:							0.00