



j-Bonds High/Low Report

High/Low for 03/09/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/09/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
03/09/2009	R153 jBond	7.3800	7.3660	(0.19)	0.00	0.00	0.00
03/09/2009	R155 jBond	7.4700	7.4150	(0.74)	0.00	0.00	0.00
03/09/2009	R157 jBond	8.2300	8.1250	(1.28)	0.00	0.00	0.00
03/09/2009	R186 jBond	8.8300	8.7200	(1.25)	0.00	0.00	0.00
03/09/2009	R201 jBond	8.2900	8.1950	(1.15)	0.00	0.00	0.00
03/09/2009	R203 jBond	8.7400	8.6250	(1.32)	0.00	0.00	0.00
03/09/2009	R204 jBond	8.7500	8.6350	(1.31)	0.00	0.00	0.00
03/09/2009	R206 jBond	8.3200	8.2300	(1.08)	0.00	0.00	0.00
03/09/2009	R207 jBond	8.8700	8.7650	(1.18)	0.00	0.00	0.00
03/09/2009	R208 jBond	8.8800	8.7700	(1.24)	0.00	0.00	0.00
03/09/2009	R209 jBond	8.3850	8.2700	(1.37)	0.00	0.00	0.00
Grand Total:							0.00