



j-Bonds High/Low Report

High/Low for 03/08/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/08/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
03/08/2009	R153 jBond	7.6350	7.7350	1.31	0.00	0.00	0.00
03/08/2009	R157 jBond	8.3700	8.3750	0.06	0.00	0.00	0.00
03/08/2009	R186 jBond	8.8300	8.8350	0.06	0.00	0.00	0.00
03/08/2009	R201 jBond	8.4300	8.4350	0.06	0.00	0.00	0.00
03/08/2009	R203 jBond	8.8400	8.8450	0.06	0.00	0.00	0.00
03/08/2009	R204 jBond	8.8600	8.8700	0.11	0.00	0.00	0.00
03/08/2009	R206 jBond	8.4500	8.4550	0.06	0.00	0.00	0.00
03/08/2009	R207 jBond	8.9700	8.9700	0.00	0.00	0.00	0.00
03/08/2009	R208 jBond	9.0470	9.0440	(0.03)	0.00	0.00	0.00
03/08/2009	R209 jBond	8.4200	8.4250	0.06	0.00	0.00	0.00
Grand Total:							0.00