



# j-Bonds High/Low Report

High/Low for 03/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
03/11/2009	R153 jBond	7.4280	7.4230	(0.07)	0.00	0.00	0.00
03/11/2009	R155 jBond	7.5500	7.5500	0.00	0.00	0.00	0.00
03/11/2009	R157 jBond	8.4700	8.4700	0.00	0.00	0.00	0.00
03/11/2009	R186 jBond	9.0600	9.0600	0.00	0.00	0.00	0.00
03/11/2009	R201 jBond	8.5250	8.5300	0.06	0.00	0.00	0.00
03/11/2009	R203 jBond	9.0100	9.0050	(0.06)	0.00	0.00	0.00
03/11/2009	R204 jBond	9.0200	9.0150	(0.06)	0.00	0.00	0.00
03/11/2009	R206 jBond	8.5900	8.5900	0.00	0.00	0.00	0.00
03/11/2009	R207 jBond	9.1700	9.1700	0.00	0.00	0.00	0.00
03/11/2009	R208 jBond	9.1800	9.1800	0.00	0.00	0.00	0.00
03/11/2009	R209 jBond	8.7400	8.7350	(0.06)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>