



j-Bonds High/Low Report

High/Low for 03/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/03/2009	CGR3 jBond	16.7330	16.7330	0.00	0.00	0.00	0.00
03/03/2009	R153 jBond	6.9300	6.8850	(0.65)	0.00	0.00	0.00
03/03/2009	R157 jBond	8.1200	8.0900	(0.37)	0.00	0.00	0.00
03/03/2009	R186 jBond	8.5300	8.4650	(0.76)	0.00	0.00	0.00
03/03/2009	R201 jBond	8.0900	8.0450	(0.56)	0.00	0.00	0.00
03/03/2009	R203 jBond	8.5750	8.5400	(0.41)	0.00	0.00	0.00
03/03/2009	R204 jBond	8.6000	8.5700	(0.35)	0.00	0.00	0.00
03/03/2009	R206 jBond	8.0100	7.9600	(0.62)	0.00	0.00	0.00
03/03/2009	R207 jBond	8.6400	8.6000	(0.46)	0.00	0.00	0.00
03/03/2009	R208 jBond	8.6740	8.6200	(0.62)	0.00	0.00	0.00
03/03/2009	R209 jBond	8.3500	8.2800	(0.84)	0.00	0.00	0.00
Grand Total:							0.00