



j-Bonds High/Low Report

High/Low for 03/07/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
03/07/2009	CGR4 jBond	14.6130	14.6250	0.08	0.00	0.00	0.00
03/07/2009	R153 jBond	7.4350	7.3900	(0.61)	0.00	0.00	0.00
03/07/2009	R157 jBond	8.7800	8.7600	(0.23)	0.00	0.00	0.00
03/07/2009	R186 jBond	9.2850	9.2600	(0.27)	0.00	0.00	0.00
03/07/2009	R201 jBond	8.9000	8.8800	(0.22)	0.00	0.00	0.00
03/07/2009	R203 jBond	9.3050	9.2850	(0.21)	0.00	0.00	0.00
03/07/2009	R204 jBond	9.3250	9.3150	(0.11)	0.00	0.00	0.00
03/07/2009	R206 jBond	8.9200	8.9000	(0.22)	0.00	0.00	0.00
03/07/2009	R207 jBond	9.4300	9.4100	(0.21)	0.00	0.00	0.00
03/07/2009	R208 jBond	9.5060	9.4730	(0.35)	0.00	0.00	0.00
03/07/2009	R209 jBond	8.9650	8.9400	(0.28)	0.00	0.00	0.00
Grand Total:							0.00