



j-Bonds High/Low Report

High/Low for 04/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/02/2009	CGR3 jBond	17.8420	17.7790	(0.35)	0.00	0.00	0.00
04/02/2009	R153 jBond	6.8600	6.9250	0.95	0.00	0.00	0.00
04/02/2009	R157 jBond	7.4500	7.4600	0.13	0.00	0.00	0.00
04/02/2009	R186 jBond	7.9150	7.9350	0.25	0.00	0.00	0.00
04/02/2009	R196 jBond	11.0130	10.9200	(0.84)	0.00	0.00	0.00
04/02/2009	R201 jBond	7.5650	7.5750	0.13	0.00	0.00	0.00
04/02/2009	R203 jBond	7.8800	7.8900	0.13	0.00	0.00	0.00
04/02/2009	R204 jBond	7.8900	7.9050	0.19	0.00	0.00	0.00
04/02/2009	R206 jBond	7.6150	7.6050	(0.13)	0.00	0.00	0.00
04/02/2009	R207 jBond	8.0150	8.0550	0.50	0.00	0.00	0.00
04/02/2009	R208 jBond	8.1350	8.1880	0.65	0.00	0.00	0.00
04/02/2009	R209 jBond	7.6150	7.6450	0.39	0.00	0.00	0.00
Grand Total:							0.00