



j-Bonds High/Low Report

High/Low for 01/04/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
01/04/2009	CGR3 jBond	15.8040	15.8250	0.13	0.00	0.00	0.00
01/04/2009	R153 jBond	6.8900	6.8900	0.00	0.00	0.00	0.00
01/04/2009	R157 jBond	8.1700	8.1750	0.06	0.00	0.00	0.00
01/04/2009	R186 jBond	8.6700	8.6950	0.29	0.00	0.00	0.00
01/04/2009	R201 jBond	8.2150	8.2200	0.06	0.00	0.00	0.00
01/04/2009	R203 jBond	8.5400	8.5600	0.23	0.00	0.00	0.00
01/04/2009	R204 jBond	8.5900	8.6100	0.23	0.00	0.00	0.00
01/04/2009	R206 jBond	8.1700	8.1750	0.06	0.00	0.00	0.00
01/04/2009	R207 jBond	8.6700	8.6850	0.17	0.00	0.00	0.00
01/04/2009	R208 jBond	8.7410	8.7550	0.16	0.00	0.00	0.00
01/04/2009	R209 jBond	8.4300	8.4550	0.30	0.00	0.00	0.00
Grand Total:							0.00