



j-Bonds High/Low Report

High/Low for 04/03/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
04/03/2009	CGR3 jBond	16.7330	16.7330	0.00	0.00	0.00	0.00
04/03/2009	R153 jBond	6.8850	6.6400	(3.56)	0.00	0.00	0.00
04/03/2009	R157 jBond	8.0900	7.9600	(1.61)	0.00	0.00	0.00
04/03/2009	R186 jBond	8.4650	8.3400	(1.48)	0.00	0.00	0.00
04/03/2009	R201 jBond	8.0450	7.9150	(1.62)	0.00	0.00	0.00
04/03/2009	R203 jBond	8.5400	8.4000	(1.64)	0.00	0.00	0.00
04/03/2009	R204 jBond	8.5700	8.4400	(1.52)	0.00	0.00	0.00
04/03/2009	R206 jBond	7.9600	7.8250	(1.70)	0.00	0.00	0.00
04/03/2009	R207 jBond	8.6000	8.4750	(1.45)	0.00	0.00	0.00
04/03/2009	R208 jBond	8.6200	8.4940	(1.46)	0.00	0.00	0.00
04/03/2009	R209 jBond	8.2800	8.1600	(1.45)	0.00	0.00	0.00
Grand Total:							0.00