



j-Bonds High/Low Report

High/Low for 06/02/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/02/2009	CGR3 jBond	17.7080	17.2750	(2.45)	0.00	0.00	0.00
06/02/2009	R153 jBond	6.7550	6.8200	0.96	0.00	0.00	0.00
06/02/2009	R157 jBond	7.3600	7.6400	3.80	0.00	0.00	0.00
06/02/2009	R186 jBond	7.8350	8.1500	4.02	0.00	0.00	0.00
06/02/2009	R196 jBond	10.8720	10.3970	(4.37)	0.00	0.00	0.00
06/02/2009	R201 jBond	7.4650	7.6800	2.88	0.00	0.00	0.00
06/02/2009	R203 jBond	7.7900	8.1200	4.24	0.00	0.00	0.00
06/02/2009	R204 jBond	7.8050	8.1200	4.04	0.00	0.00	0.00
06/02/2009	R206 jBond	7.4700	7.6700	2.68	0.00	0.00	0.00
06/02/2009	R207 jBond	7.9650	8.3100	4.33	0.00	0.00	0.00
06/02/2009	R208 jBond	8.1000	8.4480	4.30	0.00	0.00	0.00
06/02/2009	R209 jBond	7.5500	7.9200	4.90	0.00	0.00	0.00
Grand Total:							0.00