



j-Bonds High/Low Report

High/Low for 05/11/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/11/2009	CGR5 jBond	15.6790	15.6790	0.00	0.00	0.00	0.00
05/11/2009	R153 jBond	7.4090	7.4440	0.47	0.00	0.00	0.00
05/11/2009	R155 jBond	7.4400	7.4200	(0.27)	0.00	0.00	0.00
05/11/2009	R157 jBond	8.3550	8.3500	(0.06)	0.00	0.00	0.00
05/11/2009	R186 jBond	8.9550	8.9550	0.00	0.00	0.00	0.00
05/11/2009	R201 jBond	8.4200	8.4100	(0.12)	0.00	0.00	0.00
05/11/2009	R203 jBond	8.8850	8.8900	0.06	0.00	0.00	0.00
05/11/2009	R204 jBond	8.8950	8.8900	(0.06)	0.00	0.00	0.00
05/11/2009	R206 jBond	8.4800	8.4650	(0.18)	0.00	0.00	0.00
05/11/2009	R207 jBond	9.0550	9.0600	0.06	0.00	0.00	0.00
05/11/2009	R208 jBond	9.0700	9.0650	(0.06)	0.00	0.00	0.00
05/11/2009	R209 jBond	8.6300	8.6200	(0.12)	0.00	0.00	0.00
Grand Total:							0.00