



# j-Bonds High/Low Report

High/Low for 06/05/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/05/2009	CGR4 jBond	15.0330	15.0290	(0.03)	0.00	0.00	0.00
06/05/2009	R153 jBond	6.3350	6.2650	(1.10)	0.00	0.00	0.00
06/05/2009	R157 jBond	8.1800	8.2050	0.31	0.00	0.00	0.00
06/05/2009	R186 jBond	8.7300	8.7200	(0.11)	0.00	0.00	0.00
06/05/2009	R201 jBond	8.2400	8.2950	0.67	0.00	0.00	0.00
06/05/2009	R203 jBond	8.5300	8.5500	0.23	0.00	0.00	0.00
06/05/2009	R204 jBond	8.5200	8.5450	0.29	0.00	0.00	0.00
06/05/2009	R206 jBond	8.2300	8.2800	0.61	0.00	0.00	0.00
06/05/2009	R207 jBond	8.7250	8.7300	0.06	0.00	0.00	0.00
06/05/2009	R208 jBond	8.8980	8.8870	(0.12)	0.00	0.00	0.00
06/05/2009	R209 jBond	8.3250	8.3050	(0.24)	0.00	0.00	0.00
<b>Grand Total:</b>							<b>0.00</b>