



j-Bonds High/Low Report

High/Low for 05/06/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
05/06/2009	CGR4 jBond	14.2540	14.3290	0.53	0.00	0.00	0.00
05/06/2009	R153 jBond	6.9450	7.0050	0.86	0.00	0.00	0.00
05/06/2009	R157 jBond	8.3400	8.4200	0.96	0.00	0.00	0.00
05/06/2009	R186 jBond	8.8900	8.9800	1.01	0.00	0.00	0.00
05/06/2009	R201 jBond	8.4550	8.5300	0.89	0.00	0.00	0.00
05/06/2009	R203 jBond	8.9100	8.9900	0.90	0.00	0.00	0.00
05/06/2009	R204 jBond	8.9200	8.9950	0.84	0.00	0.00	0.00
05/06/2009	R206 jBond	8.4550	8.5250	0.83	0.00	0.00	0.00
05/06/2009	R207 jBond	9.0250	9.1000	0.83	0.00	0.00	0.00
05/06/2009	R208 jBond	9.1250	9.2030	0.85	0.00	0.00	0.00
05/06/2009	R209 jBond	8.4700	8.5550	1.00	0.00	0.00	0.00
Grand Total:							0.00