



j-Bonds High/Low Report

High/Low for 06/01/2009

Deal Date	Contract Details	Previous Closing Yield	Today's Closing Yield	% Movement in MTM	High for Today	Low for Today	Open Interest
06/01/2009	CGR2 jBond	18.4250	18.4250	0.00	0.00	0.00	0.00
06/01/2009	R153 jBond	7.3750	7.3900	0.20	0.00	0.00	0.00
06/01/2009	R157 jBond	7.3000	7.3800	1.10	0.00	0.00	0.00
06/01/2009	R186 jBond	7.2500	7.3800	1.79	0.00	0.00	0.00
06/01/2009	R196 jBond	11.4380	11.4360	(0.02)	0.00	0.00	0.00
06/01/2009	R201 jBond	7.3450	7.4300	1.16	0.00	0.00	0.00
06/01/2009	R203 jBond	7.4000	7.4800	1.08	0.00	0.00	0.00
06/01/2009	R204 jBond	7.4000	7.4800	1.08	0.00	0.00	0.00
06/01/2009	R206 jBond	7.3700	7.4450	1.02	0.00	0.00	0.00
06/01/2009	R207 jBond	7.4400	7.5200	1.08	0.00	0.00	0.00
06/01/2009	R208 jBond	7.4640	7.5510	1.17	0.00	0.00	0.00
06/01/2009	R209 jBond	6.8700	7.0050	1.97	0.00	0.00	0.00
Grand Total:							0.00